INITIAL
End Date: 6/22/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/23/2022
Name of Company  
Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount:  $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: $0 and $0
d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: $140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: $0 and $0
d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: $0 and $0
d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
### Daily Segregation - Secured Amounts

**Foreign Futures and Foreign Options Secured Amounts**
- Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 6,598,306,737 [7315]
   - **B. Securities (at market)**: 2,678,553,474 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -325,416,791 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 22,071,703 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -17,916,204 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,955,598,919 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 15,986,745 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,971,585,664 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,971,585,664 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 61,704,376 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 268,433,231 [7520] **330,137,607** [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,076,873,801 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 125,600,757 [7560] **1,202,474,558** [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 26,590,831 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 7,686,385 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] **34,277,216** [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**: 0 [7640]
   - **B. Securities**: 0 [7650]
   - **C. Amount due to (from) clearing organization - daily variation**: 0 [7660]
   - **D. Value of long option contracts**: 0 [7670]
   - **E. Value of short option contracts**: 0 [7675] **7,665,787,269** [7680]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 6,518,656,030 [7700]
   - **B. Securities**: 1,476,078,916 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -333,103,176 [7720]
   - **D. Value of long option contracts**: 22,071,703 [7730]
   - **E. Value of short option contracts**: -17,916,204 [7735] **7,665,787,269** [7740]

6. **Amounts with other depositories designated by a foreign board of trade**: 0 [7760]

7. **Segregated funds on hand**: 0 [7765]

8. **Total funds in separate section 30.7 accounts**: 9,232,676,650 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 261,090,986 [7380]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 121,090,986 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash:** 21,239,719,602 [7010]
   - **B. Securities (at market):** 9,635,166,637 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-2,251,087,651** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 2,338,460,780 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -1,903,976,650 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **29,058,282,718** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **708,282,888** [7045]
   - **Less: amount offset by customer securities:** -704,786,633 [7047] **3,496,255** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **29,061,778,973** [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** 3,593,900,386 [7070]
   - **B. Securities representing investments of customers’ funds (at market):** 0 [7080]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 4,200,835,202 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 15,769,531,357 [7100]
   - **B. Securities representing investments of customers’ funds (at market):** 0 [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 5,279,464,584 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **-671,677** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts:** 2,338,460,780 [7132]
    - **B. Value of open short option contracts:** -1,903,976,650 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity:** 15,785,781 [7140]
    - **B. Securities representing investments of customers’ funds (at market):** 0 [7160]
    - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 0 [7170]

12. **Segregated funds on hand**
    - **154,866,851** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **29,448,196,614** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **386,417,641** [7190]

15. **Management Target Amount for Excess funds in segregation**
    - **235,000,000** [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess:** **151,417,641** [7198]
### Daily Segregation - Swaps Statement

**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

**Cleared Swaps Customer Requirements**

1. **Net ledger balance**
   - A. Cash: $5,721,961,376 [8500]
   - B. Securities (at market): $8,905,999,305 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $12,999,879,207 [8520]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: $0 [8530]
   - B. Market value of open cleared swaps option contracts granted (sold): $0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $27,627,839,888 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $333,990,510 [8560]
   - $-331,254,576 [8570] $2,735,934 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $27,630,575,822 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,468,576,556 [8600]
   - B. Securities representing investments of cleared swaps customers’ funds (at market): $0 [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $8,760,857 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $19,035,052,621 [8630]
   - B. Securities representing investments of cleared swaps customers’ funds (at market): $0 [8640]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $8,897,238,448 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $-1,405,530,624 [8660]

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0 [8670]
    - B. Value of open cleared swaps short option contracts: $0 [8680]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $0 [8690]
    - B. Securities representing investments of cleared swaps customers’ funds (at market): $0 [8700]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $0 [8710]

12. **Cleared swaps customer funds on hand**
    - A. Cash: $0
    - B. Securities representing investments of cleared swaps customers’ funds (at market): $0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $29,004,097,858 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $1,373,522,036 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: $1,281,522,036 [8770]