AMENDMENT
End Date: 6/30/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/1/2022
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

Contact Email Address: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):  
a. Minimum dollar amount:  ; or 235,000,000  
b. Minimum percentage of customer segregated funds required: % ; or 0  
c. Dollar amount range between: and; or 0 0  
d. Percentage range of customer segregated funds required between: % and%. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):  
a. Minimum dollar amount:  ; or 140,000,000  
b. Minimum percentage of customer secured funds required: % ; or 0  
c. Dollar amount range between: and; or 0 0  
d. Percentage range of customer secured funds required between: % and%. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):  
a. Minimum dollar amount:  ; or 92,000,000  
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0  
c. Dollar amount range between: and; or 0 0  
d. Percentage range of cleared swaps customer collateral required between: % and%. 0 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**: 6,786,508,353 [7315]
   - **B. Securities (at market)**: 2,822,489,788 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -830,725,425 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 27,509,113 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -23,276,504 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,782,505,325 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 739,651,891 [7351]
   - **Less: amount offset by customer owned securities**: -736,747,607 [7352]
   - **5. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,785,409,609 [7355]

6. **Amount required to be set aside pursuant to foreign jurisdiction (above) or line 6**: 8,785,409,609 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 478,861,408 [7500]
   - B. Other banks qualified under Regulation 30.7: 264,874,228 [7520] 743,735,636 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 792,955,782 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 127,777,274 [7560] 920,733,056 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 26,739,561 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,540,404 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 33,189,965 [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] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,237,571,166 [7700]
   - B. Securities: 1,901,756,732 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -837,175,829 [7720]
   - D. Value of long option contracts: 27,509,113 [7730]

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**: 9,004,043,335 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 218,633,726 [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**: 78,633,726 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

1. **Net ledger balance**
   - **A. Cash**
     - $20,375,578,163 [7010]
   - **B. Securities (at market)**
     - $9,447,453,652 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -$2,732,489,155 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $1,806,731,907 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -$1,543,189,005 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $27,354,085,562 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $811,137,237 [7045]
   - **Less: amount offset by customer securities**
     - -$807,579,895 [7047] **3,557,342** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $27,357,642,904 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**

   8. **A. Cash**
     - $2,682,393,652 [7070]
   9. **B. Securities representing investments of customers' funds (at market)**
     - 0 [7080]
   10. **C. Securities held for particular customers or option customers in lieu of cash (at market)**
      - $3,681,966,310 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $15,857,488,102 [7100]
   9. **B. Securities representing investments of customers' funds (at market)**
     - 0 [7110]
   10. **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - $5,613,384,175 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -$514,114,372 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $1,806,731,907 [7132]
    - **B. Value of open short option contracts**
      - -$1,543,189,005 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $7,932,564 [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**
    - $152,103,167 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $27,744,696,500 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $152,053,596 [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**
      - $152,053,596 [7198]
**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**
     - 6,898,056,943 [8500]
   - **B. Securities (at market)**
     - 9,103,287,804 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 11,602,754,728 [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)**
   - 27,604,099,475 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 303,179,550 [8560]
   - Less: amount offset by customer owned securities
     - -301,200,262 [8570] 1,979,288 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,606,078,763 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 2,035,260,944 [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)**
     - 35,818,241 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 18,708,985,647 [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)**
     - 9,067,469,563 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -1,198,152,951 [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)**
    - 28,649,381,444 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 1,043,302,681 [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**
    - 951,302,681 [8770]