INITIAL
End Date: 3/30/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/31/2022
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
   b. Minimum percentage of customer segregated funds required: % ; or
   c. Dollar amount range between: and; or
   d. Percentage range of customer segregated funds required between: % and %.
      235,000,000

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
   b. Minimum percentage of cleared swaps customer collateral required: % ; or
   c. Dollar amount range between: and; or
   d. Percentage range of cleared swaps customer collateral required between: % and %.
      92,000,000

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: 4,618,464,090 [7315]
   - B. Securities (at market): 2,313,992,107 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 2,570,802,375 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 81,211,800 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -65,589,975 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,521,022,669 [7355]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -60,398,341 [7352] 9,521,022,669 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,521,022,669 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 286,795,015 [7500]
   - B. Other banks qualified under Regulation 30.7: 317,849,437 [7520] 604,644,452 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 1,079,042,006 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 83,184,142 [7560] 1,162,226,148 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 30,053,149 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,179,407 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 31,232,556 [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: 4,201,252,558 [7700]
   - B. Securities: 1,151,765,960 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 2,569,622,968 [7720]
   - D. Value of long option contracts: 81,211,800 [7730]
   - E. Value of short option contracts: -65,589,975 [7735] 7,938,263,311 [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: 9,736,366,467 [7770]


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: 75,343,798 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 15,359,838,711 [7010]
   - B. Securities (at market): 8,659,541,637 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 3,368,374,393 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 2,142,385,186 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,403,959,396 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,126,180,531 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 512,274,170 [7045]
   - Less: amount offset by customer securities: -510,737,787 [7047] **1,536,383** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,127,716,914 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,802,815,324 [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): 2,712,017,642 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 16,450,691,152 [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): 5,784,747,202 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 2,142,385,186 [7132]
   - -1,403,959,396 [7133]

10. **Exchange traded options**
    - A. Value of open long option contracts: 2,142,385,186 [7132]
    - B. Value of open short option contracts: -1,403,959,396 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 25,115,893 [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**: 162,776,793 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 28,515,651,736 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 387,934,822 [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: 152,934,822 [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 6,116,571,539 [8500]
   B. Securities (at market) 10,103,682,536 [8510]
   C. Net unrealized profit (loss) in open cleared swaps 10,691,132,375 [8520]

2. 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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 26,911,386,450 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities -107,227,908 [8570] 1,350,984 [8580]
   Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,912,737,434 [8590]

7. Funds in Cleared Swaps Customer Segregated Accounts
   A. Cash 2,309,618,904 [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) 6,389,273 [8620]

9. Net settlement from (to) derivatives clearing organizations
   A. Cash -576,473,722 [8660]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8670]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710]

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 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,714,256,203 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 801,518,769 [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 709,518,769 [8770]