INITIAL
End Date: 4/5/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/6/2022
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: ; 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**: 4,552,394,347 [7315]
   - **B. Securities (at market)**: 2,296,046,382 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 2,364,042,137 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 80,912,385 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -62,892,169 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,230,503,082 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - a. Amount required to be set aside as the secured amount - Net Liquidating Equity
     - Method (add lines 4 and 5): 9,234,202,303 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,234,202,303 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 190,540,669 [7500]
   - B. Other banks qualified under Regulation 30.7: 290,503,169 [7520] 481,043,838 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,079,238,499 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 82,036,628 [7560] 1,161,275,127 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 29,665,362 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,609,483 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 32,261,845 [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: 4,262,159,229 [7700]
   - B. Securities: 1,134,771,255 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 2,361,432,654 [7720]
   - D. Value of long option contracts: 80,912,385 [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**: 9,450,964,164 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 216,761,861 [7780]

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**: 76,761,861 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash
      15,268,422,850 [7010]
   B. Securities (at market)
      8,510,254,873 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   2,142,288,205 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      2,376,671,181 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      -1,580,283,937 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   26,717,353,172 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   1,179,087,779 [7045]
   Less: amount offset by customer securities
   -1,177,572,828 [7047] 1,514,951 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   26,718,868,123 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash
      1,430,522,564 [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)
      2,753,987,706 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
      16,477,819,202 [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)
      5,593,864,755 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   -137,817,431 [7130]

10. Exchange traded options
    A. Value of open long option contracts
        2,376,671,181 [7132]
    B. Value of open short option contracts
        -1,580,283,937 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
        27,553,692 [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
    162,402,412 [7150]

13. Total amount in segregation (add lines 7 through 12)
    27,104,720,144 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    385,852,021 [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
    150,852,021 [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 6,141,926,818 [8500]
   B. Securities (at market) 9,961,349,044 [8510]

2. Net unrealized profit (loss) in open cleared swaps 12,243,215,238 [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) 28,346,491,100 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 372,313,205 [8560]
   Less: amount offset by customer owned securities -346,442,629 [8570]
   25,870,576 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,372,361,676 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,187,020,054 [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) 16,501,026 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,639,257,805 [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) 9,944,848,018 [8650]

9. Net settlement from (to) derivatives clearing organizations 961,932,728 [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) 28,749,559,631 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 377,197,955 [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 285,197,955 [8770]