INITIAL
End Date: 4/12/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/13/2022
Morgan Stanley & Co. LLC

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212-276-0963

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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
  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
  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
  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** 4,997,626,095 [7315]
   - **B. Securities (at market)** 2,327,199,839 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

2,068,273,342 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade** 45,674,470 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade** -28,015,898 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 9,410,757,848 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

94,320,723 [7351]

**Less: amount offset by customer owned securities**

-91,331,659 [7352] 2,989,064 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

9,413,746,912 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

9,413,746,912 [7360]

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States** 271,072,902 [7500]
   - **B. Other banks qualified under Regulation 30.7** 355,999,619 [7520] 627,072,521 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States** 1,136,495,062 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7** 80,854,933 [7560] 1,217,349,995 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash** 29,912,280 [7580]
   - **B. Securities** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts** 8,099,591 [7600]
   - **D. Value of long option contracts** 0 [7610]
   - **E. Value of short option contracts** 0 [7615] 38,011,871 [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] 7,794,769,220 [7740]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash** 4,607,087,053 [7700]
   - **B. Securities** 1,109,849,844 [7710]
   - **C. Unrealized gain (loss) on open futures contracts** 2,060,173,751 [7720]
   - **D. Value of long option contracts** 45,674,470 [7730]
   - **E. Value of short option contracts** 28,015,898 [7735] 7,794,769,220 [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** 9,677,203,607 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

263,456,695 [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**

123,456,695 [7785]
### Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash: 19,086,202,250 [7010]
   - B. Securities (at market): 8,802,039,323 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 124,942,010 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 2,801,995,469 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,845,542,389 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 28,969,636,663 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 733,955,912 [7045]

6. Amount required to be segregated (add lines 4 and 5)
   - 28,973,192,009 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,464,531,308 [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): 3,361,675,004 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 15,632,533,958 [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): 5,274,308,123 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - -510,952,047 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 2,801,995,469 [7132]
    - B. Value of open short option contracts: -1,845,542,389 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 24,281,875 [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
    - 166,056,196 [7150]

13. Total amount in segregation (add lines 7 through 12)
    - 29,368,887,497 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 395,695,488 [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 160,695,488 [7198]
<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>4,462,563,441</td>
<td>[8500]</td>
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<td>B. Securities (at market)</td>
<td>9,875,633,870</td>
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<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>12,217,228,787</td>
<td>[8520]</td>
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<td>3. Cleared swaps options</td>
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<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0</td>
<td>[8530]</td>
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<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0</td>
<td>[8540]</td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>26,555,426,098</td>
<td>[8550]</td>
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<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>214,918,763</td>
<td>[8560]</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-212,903,593</td>
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<tr>
<td></td>
<td>2,015,170</td>
<td>[8580]</td>
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<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>26,557,441,268</td>
<td>[8590]</td>
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<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
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<tr>
<td>A. Cash</td>
<td>3,355,486,621</td>
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<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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<tr>
<td>A. Cash</td>
<td>14,922,580,834</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>-896,824,133</td>
<td>[8660]</td>
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<td>10. Cleared swaps options</td>
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<td>A. Value of open cleared swaps long option contracts</td>
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<tr>
<td>B. Value of open cleared swaps short option contracts</td>
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<td>11. Net equities with other FCMs</td>
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<tr>
<td>A. Net liquidating equity</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>12. Cleared swaps customer funds on hand</td>
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<tr>
<td>A. Cash</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>27,256,877,192</td>
<td>[8720]</td>
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<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
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<td>[8730]</td>
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<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000</td>
<td>[8760]</td>
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<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>607,435,924</td>
<td>[8770]</td>
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