INITIAL
End Date: 4/26/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/27/2022
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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%; or
   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%; or
   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%; or
   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
   5,213,894,653 [7315]
   
   B. Securities (at market)
   2,431,531,687 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   1,444,416,889 [7325]

3. Exchange traded options
   
   a. Market value of open option contracts purchased on a foreign board of trade
   42,216,519 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -27,101,211 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   9,104,958,537 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   82,523,721 [7351]

   Less: amount offset by customer owned securities
   -78,626,120 [7352]

   3,897,601 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   9,108,856,138 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   9,108,856,138 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   
   A. Banks located in the United States
   373,393,530 [7500]
   
   B. Other banks qualified under Regulation 30.7
   333,433,969 [7520] 706,827,499 [7530]

2. Securities
   
   A. In safekeeping with banks located in the United States
   1,278,120,469 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7
   95,431,727 [7560] 1,373,552,196 [7570]

3. Equities with registered futures commission merchants
   
   A. Cash
   30,487,193 [7580]
   
   B. Securities
   0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts
   4,774,248 [7600]
   
   D. Value of long option contracts
   0 [7610]
   
   E. Value of short option contracts
   0 [7615] 35,261,441 [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
   4,780,504,456 [7700]
   
   B. Securities
   1,057,979,491 [7710]
   
   C. Unrealized gain (loss) on open futures contracts
   1,439,642,641 [7720]
   
   D. Value of long option contracts
   42,216,519 [7730]
   
   E. Value of short option contracts
   -27,101,211 [7735] 7,293,241,896 [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
   9,408,883,032 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   300,026,894 [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
    160,026,894 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 19,774,931,640 [7010]
   B. Securities (at market) 8,972,504,206 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,873,675,545 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,596,756,564 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,948,366,007 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,522,150,858 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,120,987,862 [7045]
   Less: amount offset by customer securities -1,109,094,752 [7047]
   11,893,110 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,534,043,968 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,271,226,876 [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) 3,576,881,303 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,485,227,980 [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) 5,235,535,760 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -474,321,895 [7130]

10. Exchange traded options
    A. Value of open long option contracts 2,596,756,564 [7132]
    B. Value of open short option contracts -1,948,366,007 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 21,455,345 [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 160,087,143 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,924,483,069 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 390,439,101 [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 155,439,101 [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 4,345,088,615 [8500]
   B. Securities (at market) 9,851,977,930 [8510]

2. Net unrealized profit (loss) in open cleared swaps 12,197,157,976 [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) 26,394,224,521 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 204,202,007 [8560]
   Less: amount offset by customer owned securities -202,734,591 [8570] 1,467,416 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,395,691,937 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,237,917,493 [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) 76,487,274 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,624,174,758 [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) 9,775,490,656 [8650]

9. Net settlement from (to) derivatives clearing organizations -648,209,841 [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) 27,065,860,340 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 670,168,403 [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 578,168,403 [8770]