INITIAL
End Date: 5/12/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/13/2022
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
Day 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 5,828,704,670 [7315]
   B. Securities (at market) 2,689,653,223 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 335,308,693 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 42,621,969 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -26,960,266 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,869,328,289 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 265,056,809 [7351]
   Less: amount offset by customer owned securities -258,114,508 [7352] 6,942,301 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,876,270,590 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,876,270,590 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 559,858,739 [7500]
   B. Other banks qualified under Regulation 30.7 311,624,120 [7520] 871,482,859 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,544,324,344 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 122,361,499 [7560] 1,666,685,843 [7570]

3. Equities with registered futures commission merchants
   A. Cash 30,539,217 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,007,286 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 31,546,503 [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 5,181,739,426 [7700]
   B. Securities 1,022,967,380 [7710]
   C. Unrealized gain (loss) on open futures contracts 334,301,408 [7720]
   D. Value of long option contracts 42,621,969 [7730]
   E. Value of short option contracts -26,960,266 [7735] 6,554,669,917 [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 9,124,385,122 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 248,114,532 [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 108,114,532 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $23,876,430,320 [7010]
   - B. Securities (at market): $9,077,102,735 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (-) $4,846,837,327 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $2,911,989,733 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-2,298,595,117 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $28,720,090,344 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - ($584,110,762 [7045])
   - Less: amount offset by customer securities: ($576,905,886 [7047]) $7,204,876 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $28,727,295,220 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,100,828,801 [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): $3,402,150,672 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,887,207,465 [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): $5,520,363,192 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $397,860,700 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $2,911,989,733 [7132]
    - B. Value of open short option contracts: $-2,298,595,117 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $35,644,177 [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**
    - $154,588,871 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $29,112,038,494 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $384,743,274 [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: $149,743,274 [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 5,634,398,832 [8500]
   b. Securities (at market) 9,902,063,166 [8510]

2. Net unrealized profit (loss) in open cleared swaps 11,108,429,808 [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]
   c. Net Equity (deficit) (add lines 1, 2, and 3) 26,644,891,806 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 244,452,402 [8560]
   Less: amount offset by customer owned securities -242,287,133 [8570] 2,165,269

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,647,057,075 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   a. Cash 3,502,804,520 [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) 9,895,100 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   a. Cash 14,901,363,504 [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) 9,892,168,066 [8650]

8. Net settlement from (to) derivatives clearing organizations -776,158,044 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,530,073,146 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 883,016,071 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 791,016,071 [8770]