INITIAL
End Date: 5/13/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/16/2022
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- 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

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>0</td>
<td>a. Cash</td>
<td>[7305]</td>
</tr>
<tr>
<td>0</td>
<td>B. Securities (at market)</td>
<td>[7317]</td>
</tr>
<tr>
<td>0</td>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>[7325]</td>
</tr>
<tr>
<td>0</td>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>0</td>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>[7335]</td>
</tr>
<tr>
<td>0</td>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>[7337]</td>
</tr>
<tr>
<td>0</td>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>[7345]</td>
</tr>
<tr>
<td>0</td>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>[7351]</td>
</tr>
<tr>
<td>0</td>
<td>Less: amount offset by customer owned securities</td>
<td>[7354]</td>
</tr>
<tr>
<td>0</td>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>[7355]</td>
</tr>
<tr>
<td>0</td>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>[7360]</td>
</tr>
</tbody>
</table>

**Funds Deposited in Separate Regulation 30.7 Accounts**

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>1. Cash in banks</td>
</tr>
<tr>
<td>0</td>
<td>A. Banks located in the United States</td>
</tr>
<tr>
<td>0</td>
<td>B. Other banks qualified under Regulation 30.7</td>
</tr>
<tr>
<td>0</td>
<td>2. Securities</td>
</tr>
<tr>
<td>0</td>
<td>A. In safekeeping with banks located in the United States</td>
</tr>
<tr>
<td>0</td>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
</tr>
<tr>
<td>0</td>
<td>3. Equities with registered futures commission merchants</td>
</tr>
<tr>
<td>0</td>
<td>A. Cash</td>
</tr>
<tr>
<td>0</td>
<td>B. Securities</td>
</tr>
<tr>
<td>0</td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
</tr>
<tr>
<td>0</td>
<td>D. Value of long option contracts</td>
</tr>
<tr>
<td>0</td>
<td>E. Value of short option contracts</td>
</tr>
<tr>
<td>0</td>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
</tr>
<tr>
<td>0</td>
<td>A. Cash</td>
</tr>
<tr>
<td>0</td>
<td>B. Securities</td>
</tr>
<tr>
<td>0</td>
<td>C. Amount due to (from) clearing organization - daily variation</td>
</tr>
<tr>
<td>0</td>
<td>D. Value of long option contracts</td>
</tr>
<tr>
<td>0</td>
<td>E. Value of short option contracts</td>
</tr>
<tr>
<td>0</td>
<td>5. Amounts held by members of foreign boards of trade</td>
</tr>
<tr>
<td>0</td>
<td>A. Cash</td>
</tr>
<tr>
<td>0</td>
<td>B. Securities</td>
</tr>
<tr>
<td>0</td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
</tr>
<tr>
<td>0</td>
<td>D. Value of long option contracts</td>
</tr>
<tr>
<td>0</td>
<td>E. Value of short option contracts</td>
</tr>
<tr>
<td>0</td>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
</tr>
<tr>
<td>0</td>
<td>7. Segregated funds on hand</td>
</tr>
<tr>
<td>0</td>
<td>8. Total funds in separate section 30.7 accounts</td>
</tr>
<tr>
<td>0</td>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
</tr>
<tr>
<td>0</td>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
</tr>
<tr>
<td>0</td>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
</tr>
</tbody>
</table>
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 23,301,905,011 [7010]
   - B. Securities (at market): 9,033,493,425 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -4,032,827,270 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 2,900,276,993 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -2,249,727,418 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,953,120,741 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,096,724,546 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,959,364,484 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,690,719,922 [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): 3,398,045,692 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,875,277,012 [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): 5,483,025,704 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 75,445,715 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 2,900,276,993 [7132]
    - B. Value of open short option contracts: -2,249,727,418 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 22,012,513 [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**
    - 152,422,029 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 29,347,498,162 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 388,133,678 [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: 153,133,678 [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 6,552,850,320 [8500]
   B. Securities (at market) 9,854,517,433 [8510]

2. Net unrealized profit (loss) in open cleared swaps 12,096,702,560 [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) 28,504,070,313 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 207,805,607 [8560]
   Less: amount offset by customer owned securities -203,846,960 [8570] 3,958,647 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,508,028,960 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,869,511,971 [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) 9,482,296 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,321,026,044 [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) 9,845,035,137 [8650]

9. Net settlement from (to) derivatives clearing organizations 965,478,886 [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) 29,010,534,334 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 502,505,374 [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 410,505,374 [8770]