INITIAL
End Date: 5/16/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/17/2022
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

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
### 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: 5,581,290,447 [7315]
   - B. Securities (at market): 2,674,969,977 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 815,453,626 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 36,233,190 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -22,523,813 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,085,423,427 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -156,821,840 [7348]
   - 1,235,497 [7350]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 9,086,658,924 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,086,658,924 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 390,883,853 [7500]
   - B. Other banks qualified under Regulation 30.7: 248,587,046 [7520] 639,470,899 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,552,395,828 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 94,303,679 [7560] 1,646,699,507 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 30,211,220 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -4,985,780 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,225,440 [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: 5,125,682,702 [7700]
   - B. Securities: 1,028,270,469 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 820,439,406 [7720]
   - D. Value of long option contracts: 36,233,190 [7730]
   - E. Value of short option contracts: -22,523,813 [7735] 6,988,101,954 [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**
   - 9,299,497,800 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 212,838,876 [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**
    - 72,838,876 [7785]
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<td><strong>INITIAL</strong></td>
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<td><strong>Firm Name:</strong> Morgan Stanley &amp; Co. LLC</td>
<td><strong>Form:</strong> Daily Seg - FOCUS II</td>
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<tr>
<td><strong>Daily Segregation - Segregation Statement</strong></td>
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<tr>
<td><strong>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</strong></td>
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<tr>
<td>1. Net ledger balance</td>
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<tr>
<td></td>
<td><strong>A. Cash</strong></td>
<td>22,749,259,624 [7010]</td>
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<td><strong>B. Securities (at market)</strong></td>
<td>9,100,176,300 [7020]</td>
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<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
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<td><strong>-3,680,422,031 [7030]</strong></td>
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<td>3. Exchange traded options</td>
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<td><strong>A. Add market value of open option contracts purchased on a contract market</strong></td>
<td>3,009,242,317 [7032]</td>
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<td><strong>B. Deduct market value of open option contracts granted (sold) on a contract market</strong></td>
<td>-2,230,617,180 [7033]</td>
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<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
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<td><strong>28,847,639,030 [7040]</strong></td>
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<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
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<td><strong>472,577,754 [7045]</strong></td>
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<td>Less: amount offset by customer securities</td>
<td><strong>-464,974,011 [7047]</strong></td>
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<td><strong>7,603,743 [7050]</strong></td>
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<td>6. Amount required to be segregated (add lines 4 and 5)</td>
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<td><strong>28,855,242,773 [7060]</strong></td>
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<td>7. Deposited in segregated funds bank accounts</td>
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<td></td>
<td><strong>A. Cash</strong></td>
<td>3,530,592,783 [7070]</td>
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<td><strong>B. Securities representing investments of customers' funds (at market)</strong></td>
<td>0 [7080]</td>
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<td><strong>C. Securities held for particular customers or option customers in lieu of cash (at market)</strong></td>
<td>3,257,299,274 [7090]</td>
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<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
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<td><strong>A. Cash</strong></td>
<td>15,878,144,067 [7100]</td>
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<td><strong>B. Securities representing investments of customers' funds (at market)</strong></td>
<td>0 [7110]</td>
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<td><strong>C. Securities held for particular customers or option customers in lieu of cash (at market)</strong></td>
<td>5,690,484,236 [7120]</td>
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<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
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<td><strong>19,822,604 [7130]</strong></td>
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<td>10. Exchange traded options</td>
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<td><strong>A. Value of open long option contracts</strong></td>
<td>3,009,242,317 [7132]</td>
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<td><strong>B. Value of open short option contracts</strong></td>
<td>-2,230,617,180 [7133]</td>
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<td>11. Net equities with other FCMs</td>
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<tr>
<td></td>
<td><strong>A. Net liquidating equity</strong></td>
<td>33,586,842 [7140]</td>
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<td><strong>B. Securities representing investments of customers' funds (at market)</strong></td>
<td>0 [7160]</td>
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<td><strong>C. Securities held for particular customers or option customers in lieu of cash (at market)</strong></td>
<td>0 [7170]</td>
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<tr>
<td>12. Segregated funds on hand</td>
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<td><strong>152,392,790 [7150]</strong></td>
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<td>13. Total amount in segregation (add lines 7 through 12)</td>
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<td><strong>29,240,947,733 [7180]</strong></td>
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<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
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<td><strong>385,704,960 [7190]</strong></td>
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<td>15. Management Target Amount for Excess funds in segregation</td>
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<td><strong>235,000,000 [7194]</strong></td>
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<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
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<td><strong>150,704,960 [7198]</strong></td>
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## 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: 5,808,375,522
   - B. Securities (at market): 9,848,660,141
2. **Net unrealized profit (loss) in open cleared swaps**: 11,457,451,260
3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0
4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 27,114,486,923
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 151,637,921
   - Less: amount offset by customer owned securities: -137,929,483
   - 13,708,438
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 27,128,195,361

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,603,448,725
   - 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): 13,479,069
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,706,301,624
   - 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): 9,835,181,072
9. **Net settlement from (to) derivatives clearing organizations**: -540,446,981
10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0
11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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
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
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 27,617,963,509
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 489,768,148
15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000
16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 397,768,148