INITIAL
End Date: 3/11/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/14/2022
FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and %.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer secured funds required between: % and %.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>5,609,900,984</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>2,293,482,430</td>
</tr>
<tr>
<td>3</td>
<td>Exchange traded options</td>
<td>40,513,490</td>
</tr>
<tr>
<td>4</td>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>10,173,615,077</td>
</tr>
<tr>
<td>5</td>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>10,173,615,077</td>
</tr>
</tbody>
</table>

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Cash in banks</td>
<td>397,040,285</td>
</tr>
<tr>
<td>2</td>
<td>Securities</td>
<td>1,022,615,424</td>
</tr>
<tr>
<td>3</td>
<td>Equities with registered futures commission merchants</td>
<td>20,114,785</td>
</tr>
<tr>
<td>4</td>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td>4,963,562,204</td>
</tr>
<tr>
<td>5</td>
<td>Amounts held by members of foreign boards of trade</td>
<td>10,390,058,512</td>
</tr>
<tr>
<td>6</td>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td>140,000,000</td>
</tr>
<tr>
<td>7</td>
<td>Segregated funds on hand</td>
<td>76,443,435</td>
</tr>
<tr>
<td>8</td>
<td>Total funds in separate section 30.7 accounts</td>
<td>216,443,435</td>
</tr>
<tr>
<td>9</td>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>8,402,975,120</td>
</tr>
<tr>
<td>10</td>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>11</td>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>76,443,435</td>
</tr>
</tbody>
</table>
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: $19,559,217,055 [7010]
   - B. Securities (at market): $7,860,575,965 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -$960,592,114 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $1,781,369,917 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$1,188,242,282 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): $27,052,328,541 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $523,865,448 [7045]

6. Amount required to be segregated (add lines 4 and 5): $27,054,404,916 [7060]

Funds IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: $3,813,256,652 [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): $1,781,138,761 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $15,615,571,036 [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): $5,912,522,877 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: -$469,553,096 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: $1,781,369,917 [7132]
    - B. Value of open short option contracts: -$1,188,242,282 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: $28,449,437 [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: $166,914,327 [7150]

13. Total amount in segregation (add lines 7 through 12): $27,441,427,629 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $387,022,713 [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: $152,022,713 [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 10,347,327,778 [8500]
   B. Securities (at market) 9,900,018,241 [8510]

2. Net unrealized profit (loss) in open cleared swaps 6,525,856,485 [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) 26,773,202,504 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 53,980,242 [8560]
   Less: amount offset by customer owned securities -52,460,162 [8570] 1,520,080 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,774,722,584 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,592,321,118 [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) 7,468,331 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,515,042,571 [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) 9,892,549,910 [8650]

8. Net settlement from (to) derivatives clearing organizations 162,581,897 [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 0 0 [8715]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,169,963,827 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 395,241,243 [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 303,241,243 [8770]