INITIAL
End Date: 4/15/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/18/2022
FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $235,000,000; or
   b. Minimum percentage of customer segregated funds required: 0%; or
   c. Dollar amount range between: $0 and $0; or
   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; or
   b. Minimum percentage of customer secured funds required: 0%; or
   c. Dollar amount range between: $0 and $0; or
   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; or
   b. Minimum percentage of cleared swaps customer collateral required: 0%; or
   c. Dollar amount range between: $0 and $0; or
   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]

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,443,770,892</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,343,669,824</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>2,441,883,866</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>46,343,194</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-29,099,738</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>9,246,568,038</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>18,397,244</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-14,754,732</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,250,210,550</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>9,250,210,550</td>
</tr>
</tbody>
</table>

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>19,340,755</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>259,556,266</td>
</tr>
<tr>
<td>C. Other banks qualified under Regulation 30.7</td>
<td>278,897,021</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>1,170,209,253</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>80,502,797</td>
</tr>
<tr>
<td>C. Other banks qualified under Regulation 30.7</td>
<td>1,250,712,050</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>30,667,911</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>10,292,029</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,410,326,935</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,092,957,774</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>2,431,591,837</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>46,343,194</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-29,099,738</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>0</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>9,522,679,013</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>272,468,463</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>132,468,463</td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - End Date: 4/15/2022
     - Firm Name: Morgan Stanley & Co. LLC
     - Form: Daily Seg - FOCUS II
     - Submit Date: 4/18/2022
     - 17,898,553,626 [7010]
   - B. Securities (at market)
     - 8,729,250,139 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 218,942,914 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 3,166,425,602 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -2,159,963,283 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,853,208,998 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,188,457,417 [7045]
   - Less: amount offset by customer securities
     - 1,185,165,940 [7047] 3,291,477 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,856,500,475 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash
     - 3,809,140,723 [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)
     - 3,351,059,966 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 15,573,063,522 [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)
     - 5,212,853,292 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -29,796,665 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 3,166,425,602 [7132]
    - B. Value of open short option contracts
      - -2,159,963,283 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 19,242,300 [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**
    - 165,336,881 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 29,107,362,338 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 1,250,861,863 [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**
    - 1,015,861,863 [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: 5,017,065,495 [8500]
   - B. Securities (at market): 9,646,256,096 [8510]
2. Net unrealized profit (loss) in open cleared swaps: 12,720,692,088 [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): 27,384,013,679 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 225,135,992 [8560]
   - Less: amount offset by customer owned securities: -223,744,064 [8570] 1,391,928 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 27,385,405,607 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 2,799,587,034 [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): 6,671,774 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 14,778,756,469 [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): 9,639,584,322 [8650]

9. Net settlement from (to) derivatives clearing organizations: 844,961,582 [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): 28,069,561,181 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 684,155,574 [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: 592,155,574 [8770]