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: ; or 235,000,000
- Minimum percentage of customer segregated funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer segregated funds required between: % and %.
  0 0

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

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

Attach supporting documents CH
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Foreign Futures and Foreign Options Secured Amounts</strong></td>
<td></td>
</tr>
<tr>
<td>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</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,842,248,438 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,640,249,002 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>443,246,395 [7325]</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>42,555,448 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-26,907,050 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,941,392,233 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>229,259,163 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-223,987,691 [7352]</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>8,946,663,705 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>8,946,663,705 [7360]</td>
</tr>
<tr>
<td><strong>Funds Deposited in Separate Regulation 30.7 Accounts</strong></td>
<td></td>
</tr>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>629,256,981 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>397,556,164 [7520]</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>1,503,369,086 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>93,300,925 [7560]</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>29,742,985 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>4,426,133 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615] 34,169,118 [7620]</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 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,042,502,727 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,043,578,992 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>438,820,262 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>42,555,448 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-26,907,050 [7735]</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>6,540,550,379 [7740]</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>9,198,202,653 [7770]</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>251,538,948 [7780]</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>111,538,948 [7785]</td>
</tr>
</tbody>
</table>
INITIAL
End Date: 5/10/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/11/2022

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash                                                  24,527,727,459 [7010]
   B. Securities (at market)                                9,134,480,376 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -5,799,136,107 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      2,758,888,497 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      -2,183,245,471 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   28,438,714,754 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   654,253,465 [7045]
   Less: amount offset by customer securities
   -645,650,367 [7047]  8,603,098 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   28,447,317,852 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash                                                  4,238,559,756 [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)
      3,388,136,749 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash                                                  14,836,814,867 [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)
      5,590,883,657 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   27,504,627 [7130]

10. Exchange traded options
    A. Value of open long option contracts
        2,758,888,497 [7132]
    B. Value of open short option contracts
        -2,183,245,471 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
        20,407,188 [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
    155,459,970 [7150]

13. Total amount in segregation (add lines 7 through 12)
    28,833,409,840 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    386,091,988 [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
    151,091,988 [7198]
### Daily Segregation - Swaps Statement

**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
     - 4,458,161,731 [8500]
   - B. Securities (at market)
     - 9,778,473,074 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 12,461,683,571 [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 26,698,318,376 [8550]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,699,909,750 [8560]

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash
     - 3,038,061,391 [8570]
   - B. Securities representing investments of cleared swaps customers' funds (at market)
     - 0 [8580]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
     - 9,244,701 [8590]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 14,986,709,881 [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)
     - 9,769,228,373 [8620]

8. **Net settlement from (to) derivatives clearing organizations**
   - -252,964,139 [8630]

9. **Cleared swaps options**
   - A. Value of open cleared swaps long option contracts
     - 0 [8640]
   - B. Value of open cleared swaps short option contracts
     - 0 [8650]

10. **Net equities with other FCMs**
    - A. Net liquidating equity
       - 0 [8660]
    - B. Securities representing investments of cleared swaps customers' funds (at market)
      - 0 [8670]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
      - 0 [8680]

11. **Cleared swaps customer funds on hand**
    - A. Cash
      - 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. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 27,550,280,207 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 850,370,457 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000 [8740]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 758,370,457 [8750]