AMENDMENT
End Date: 12/1/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/2/2021
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Daily Segregation - Cover Page

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):
  a. Minimum dollar amount: $235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  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
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: 0 and 0
  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
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 0 [7305]
   - **B. Securities (at market)**: 0 [7315]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 0 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 0 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: 0 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 0 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 0 [7351]
   - Less: amount offset by customer owned securities: 0 [7352]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 0 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6**

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 0 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 0 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 0 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 0 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 0 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 0 [7700]
   - **B. Securities**: 0 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 0 [7720]
   - **D. Value of long option contracts**: 0 [7730]
   - **E. Value of short option contracts**: 0 [7735]

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**: 0 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 0 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 0 [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 17,231,513,871 [7010]
   - B. Securities (at market): 7,829,522,561 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - -470,009,382 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 1,109,039,614 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -810,237,446 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 24,889,829,218 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 277,544,058 [7045]
   - Less: amount offset by customer securities
     - -269,740,477 [7047] 7,803,581 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - 24,897,632,799 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 3,243,100,651 [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): 3,278,948,404 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,884,524,135 [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): 4,400,310,872 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - -988,304,041 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 1,109,039,614 [7132]
    - B. Value of open short option contracts: -810,237,446 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 14,445,821 [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
    - 150,263,285 [7150]

13. Total amount in segregation (add lines 7 through 12)
    - 25,282,091,295 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 384,458,496 [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: 149,458,496 [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**
   - Cash: $14,867,239,543
   - Securities (at market): $9,879,504,852

2. **Net Unrealized Profit (Loss) in Open Cleared Swaps**
   - Value: $863,516,168

3. **Cleared Swaps Options**
   - Market Value of Open Cleared Swaps Option Contracts Purchased: $0
   - Market Value of Open Cleared Swaps Option Contracts Granted (Sold): $0

4. **Net Equity (Deficit)** (Add Lines 1, 2, and 3)
   - Value: $25,610,260,563

5. **Accounts Liquidating to a Deficit and Accounts with Debit Balances - Gross Amount**
   - Value: $83,828,517
   - Offset by Customer Owned Securities: $-57,562,487
   - Value: $26,266,030

6. **Amount Required to be Segregated for Cleared Swaps Customers (Add Lines 4 and 5)**
   - Value: $25,636,526,593

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - Deposited in Cleared Swaps Customer Segregated Accounts at Banks
     - Cash: $4,026,035,556
     - Securities representing investments of cleared swaps customers' funds (at market): $0
     - Securities held for particular cleared swaps customers in lieu of cash (at market): $11,247,934
   - Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
     - Cash: $12,062,254,021
     - Securities representing investments of cleared swaps customers' funds (at market): $0
     - Securities held for particular cleared swaps customers in lieu of cash (at market): $9,868,256,918
   - Net Settlement from (to) Derivatives Clearing Organizations: $49,114,747
   - Cleared Swaps Options
     - Value of open cleared swaps long option contracts: $0
     - Value of open cleared swaps short option contracts: $0
   - Net Equities with Other FCMs
     - Net Liquidating Equity: $0
     - Securities representing investments of cleared swaps customers' funds (at market): $0
     - Securities held for particular cleared swaps customers in lieu of cash (at market): $0
   - Cleared Swaps Customer Funds on Hand
     - Cash: $0
     - Securities representing investments of cleared swaps customers' funds (at market): $0
     - Securities held for particular cleared swaps customers in lieu of cash (at market): $0
   - Total Amount in Cleared Swaps Customer Segregation (Add Lines 7 through 12): $26,016,909,176
   - Excess (Deficiency) Funds in Cleared Swaps Customer Segregation (Subtract Line 6 from Line 13): $380,382,583
   - Management Target Amount for Excess Funds in Cleared Swaps Segregated Accounts: $92,000,000
   - Excess (Deficiency) Funds in Cleared Swaps Customer Segregated Accounts Over (Under) Management: $288,382,583