AMENDMENT
End Date: 12/3/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/6/2021
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 %.

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 %.

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 %.

Attach supporting documents CH
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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 5,956,587,126 [7315]
   B. Securities (at market) 1,684,628,940 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -673,577,284 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 22,325,316 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -14,455,585 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 6,975,508,513 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 35,436,017 [7351]
   Less: amount offset by customer owned securities -32,911,585 [7352] 2,524,432 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 6,978,032,945 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 6,978,032,945 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 318,868,591 [7500]
   B. Other banks qualified under Regulation 30.7 496,776,939 [7520] 815,645,530 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 420,867,373 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 76,668,579 [7560] 497,535,952 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,671,033 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -232,137 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,438,896 [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 5,353,685,495 [7700]
   B. Securities 1,187,092,988 [7710]
   C. Unrealized gain (loss) on open futures contracts -673,345,147 [7720]
   D. Value of long option contracts 22,325,316 [7730]
   E. Value of short option contracts -14,455,585 [7735] 5,875,303,067 [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 7,195,923,445 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 217,890,500 [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 77,890,500 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 17,188,601,034 [7010]
   B. Securities (at market) 7,875,164,279 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 437,782,884 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,112,464,539 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -808,129,735 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,805,883,001 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 455,213,966 [7045]
   Less: amount offset by customer securities -450,634,380 [7047]

6. Amount required to be segregated (add lines 4 and 5) 25,810,462,587 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,758,683,184 [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) 3,365,969,774 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,923,958,937 [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) 4,359,722,096 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 329,124,272 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,112,464,539 [7132]
    B. Value of open short option contracts -808,129,735 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,114,063 [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 149,472,409 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,198,379,539 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 387,916,952 [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 152,916,952 [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: 14,728,491,251 [8500]
   - B. Securities (at market): 9,833,122,520 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 438,603,193 [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)**: 25,000,216,964 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0 [8560]
   - Less: amount offset by customer owned securities: 0 [8570] 0 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,000,216,964 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,972,870,987 [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): 13,371,823 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 12,426,038,602 [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): 9,819,780,678 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -652,052,328 [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)**: 25,580,009,762 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 579,792,798 [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**: 487,792,798 [8770]