AMENDMENT

End Date: 12/7/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/9/2021
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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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0%
- Percentage range of customer segregated funds required between: 0% and 0%

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

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

#### 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>5,802,158,713 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>1,701,033,619 [7317]</td>
</tr>
</tbody>
</table>

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-10,152,225 [7325]

#### 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade: 22,834,996 [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade: -13,550,747 [7337]

#### 4. Net equity (deficit) (add lines 1. 2. and 3.)

7,502,324,356 [7345]

#### 5. Account liquidating to a deficit and account with a debit balances - gross amount

Less: amount offset by customer owned securities

-70,085,913 [7352] 1,505,249 [7354]

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

7,503,829,605 [7355]

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

7,503,829,605 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Banks located in the United States</td>
<td>307,599,908 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>532,570,681 [7520] 840,170,589 [7530]</td>
</tr>
</tbody>
</table>

#### 2. Securities

A. In safekeeping with banks located in the United States: 436,290,184 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7: 77,991,883 [7560] 514,282,067 [7570]

#### 3. Equities with registered futures commission merchants

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,726,619 [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>-844,756 [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] 5,881,863 [7620]</td>
</tr>
</tbody>
</table>

#### 4. Amounts held by clearing organizations of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<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>
</tbody>
</table>

#### 5. Amounts held by members of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>5,172,478,711 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,186,751,553 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-9,307,469 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>22,834,996 [7730]</td>
</tr>
</tbody>
</table>

#### 6. Amounts with other depositories designated by a foreign board of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7765]</td>
</tr>
</tbody>
</table>

#### 7. Segregated funds on hand

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>7,191,541,563 [7770]</td>
</tr>
</tbody>
</table>

#### 8. Total funds in separate section 30.7 accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>215,711,958 [7780]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>75,711,958 [7785]</td>
</tr>
</tbody>
</table>
Daily Segregation - Segregation Statement

1. **Net ledger balance**
   - **A. Cash:** 16,290,857,078 [7010]
   - **B. Securities (at market):** 7,784,798,087 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market:** 1,661,724,095 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 1,087,859,036 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -757,736,690 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3):** 26,067,501,606 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount:** 397,754,489 [7045]
   - **Less: amount offset by customer securities:** -394,526,535 [7047] 3,227,954 [7050]

6. **Amount required to be segregated (add lines 4 and 5):** 26,070,729,560 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** 3,429,207,644 [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):** 3,359,722,372 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 14,946,078,813 [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):** 4,274,872,213 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets:** -48,372,585 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts:** 1,087,859,036 [7132]
    - **B. Value of open short option contracts:** -757,736,690 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity:** 13,846,296 [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:** 150,203,502 [7150]

13. **Total amount in segregation (add lines 7 through 12):** 26,455,680,601 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13):** 384,951,041 [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:** 149,951,041 [7198]
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*End Date: 12/7/2021*  
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**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**
   - **Cash**
     - 14,816,867,875 [8500]
   - **Securities (at market)**
     - 9,865,116,214 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 1,481,591,263 [8520]

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**
     - 0 [8530]
   - **Market value of open cleared swaps option contracts granted (sold)**
     - 0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 26,163,575,352 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - -163,840,520 [8570] 3,526,856 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,167,102,208 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**
     - 4,076,106,782 [8600]
   - **Securities representing investments of cleared swaps customers' funds (at market)**
     - 0 [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**
     - 11,273,587 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**
     - 12,332,269,240 [8630]
   - **Securities representing investments of cleared swaps customers' funds (at market)**
     - 0 [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**
     - 9,853,842,627 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 311,149,803 [8660]

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**
      - 0 [8670]
    - **Value of open cleared swaps short option contracts**
      - 0 [8680]

11. **Net equities with other FCMs**
    - **Net liquidating equity**
      - 0 [8690]
    - **Securities representing investments of cleared swaps customers' funds (at market)**
      - 0 [8700]
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**
      - 0 [8710]

12. **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 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 26,584,642,039 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 417,539,831 [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**
    - 325,539,831 [8770]