AMENDMENT
End Date: 12/17/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/21/2021
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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: and
  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: $140,000,000
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: and
  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: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: and
  d. Percentage range of cleared swaps customer collateral required between: % and %.

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**
   - **A. Cash**: 6,349,543,849 [7315]
   - **B. Securities (at market)**: 1,680,327,492 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -608,176,754 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 18,128,552 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -15,178,778 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,426,545,463 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -57,392,834 [7354]
   - 1,901,102 [7356]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,426,545,463 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,426,545,463 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 502,221,684 [7500]
   - B. Other banks qualified under Regulation 30.7: 205,271,538 [7520] 707,493,222 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 380,782,872 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 74,319,781 [7560] 455,102,653 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,886,324 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,525,918 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,412,242 [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: 5,858,088,055 [7700]
   - B. Securities: 1,225,224,839 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -609,702,672 [7720]
   - D. Value of long option contracts: 18,128,552 [7730]

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**: 7,646,568,113 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 220,022,650 [7380]

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**: 80,022,650 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - **A. Cash**
   - **B. Securities (at market)**

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **274,662,348** [7030]

3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **24,463,574,597** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **Less: amount offset by customer securities**
     - **-400,179,630** [7047] **3,313,514** [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - **24,466,888,111** [7060]

7. Deposited in segregated funds bank accounts
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **-142,837,952** [7130]

10. Exchange traded options
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. Net equities with other FCMs
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers’ funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

12. Segregated funds on hand
    - **151,770,826** [7150]

13. Total amount in segregation (add lines 7 through 12)
    - **24,852,471,382** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **385,583,271** [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**
    - **150,583,271** [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 16,062,406,230 [8500]
   B. Securities (at market) 10,216,962,696 [8510]
2. Net unrealized profit (loss) in open cleared swaps -29,329,064 [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) 26,250,039,862 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 23,845,691 [8560]
   Less: amount offset by customer owned securities -22,582,971 [8570]
   1,262,720 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,251,302,582 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,251,423,566 [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) 54,014,063 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,170,972,558 [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) 10,162,948,633 [8650]
9. Net settlement from (to) derivatives clearing organizations -82,119,393 [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 0 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,557,239,427 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 305,936,845 [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 213,936,845 [8770]