AMENDMENT
End Date: 7/31/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/13/2020

Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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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
### 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**: 4,285,881,140 [7315]
   - **B. Securities (at market)**: 3,138,527,999 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 386,624,684 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,120,384 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -18,531,449 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,804,622,758 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -126,089,924 [7352] 1,929,193 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,806,551,951 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,806,551,951 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States: 663,703,197 [7500]
   - B. Other banks qualified under Regulation 30.7: 579,521,463 [7520] 1,243,224,660 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 459,085,736 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 459,085,736 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 20,896,132 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,558,350 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 26,454,482 [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: 3,248,288,731 [7700]
   - B. Securities: 2,679,442,263 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 381,066,334 [7720]
   - D. Value of long option contracts: 12,120,384 [7730]
   - E. Value of short option contracts: -18,531,449 [7735] 6,302,386,263 [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**: 8,031,151,141 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 224,599,190 [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**: 84,599,190 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     
   **13,142,315,263** [7010]
   - **B. Securities (at market)**
     
   **8,607,992,220** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   
   **3,582,621,776** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     
   **508,539,670** [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     
   **-439,139,598** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   
   **25,402,329,331** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   **214,248,573** [7045]
   - **Less: amount offset by customer securities**
     
   **-201,845,829** [7047]
   **12,402,744** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   
   **25,414,732,075** [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     
   **A. Cash**
     
   **4,318,877,618** [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)**
     
   **853,859,461** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     
   **12,518,684,264** [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)**
     
   **7,754,132,759** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   
   **299,727,078** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      
      **508,539,670** [7132]
    - **B. Value of open short option contracts**
      
      **-439,139,598** [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      
      **15,269,722** [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**
    
    **0** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    
    **25,829,950,974** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    
    **415,218,899** [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**
    
    **180,218,899** [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: 30,372,697,867 [8500]
   - B. Securities (at market): 11,148,036,141 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -14,997,336,981 [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)**: 26,523,397,027 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 219,738,404 [8560]
   - Less: amount offset by customer owned securities: -218,411,373 [8570] 1,327,031 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,524,724,058 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - 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): 70,236,937 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 11,436,553,318 [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): 11,077,799,204 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -12,284,784 [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)**: 27,113,611,262 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 588,887,204 [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**: 496,887,204 [8770]