AMENDMENT
End Date: 8/27/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/28/2019
Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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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 2,988,309,043 [7315]
   B. Securities (at market) 2,475,956,672 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -115,813,244 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 21,650,125 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,142,166 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,344,962,430 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 119,060,306 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,345,407,764 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,345,407,764 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 281,805,672 [7500]
   B. Other banks qualified under Regulation 30.7 405,993,303 [7520] 687,798,975 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 553,525,816 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 553,525,816 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,794,029 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 3,989,579 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 10,783,608 [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 2,485,530,111 [7700]
   B. Securities 1,922,432,856 [7710]
   C. Unrealized gain (loss) on open futures contracts -119,802,823 [7720]
   D. Value of long option contracts 21,650,125 [7730]
   E. Value of short option contracts -25,142,166 [7735] 4,284,668,103 [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 5,536,776,502 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,368,738 [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 51,368,738 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 10,903,265,718 [7010]
   B. Securities (at market) 6,417,160,898 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,028,974,978 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 989,113,757 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -784,906,685 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 18,553,608,666 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 232,409,229 [7045]
   Less: amount offset by customer securities -229,785,120 [7047] 2,624,109 [7050]

6. Amount required to be segregated (add lines 4 and 5) 18,556,232,775 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,967,375,480 [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) 625,799,844 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 7,140,053,323 [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) 5,791,361,054 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 101,262,351 [7130]

10. Exchange traded options
    A. Value of open long option contracts 989,113,757 [7132]
    B. Value of open short option contracts -784,906,685 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,441,888 [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) 18,843,501,012 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  287,268,237 [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 52,268,237 [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
   - B. Securities (at market)

2. **Net unrealized profit (loss) in open cleared swaps**

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased
   - B. Market value of open cleared swaps option contracts granted (sold)

4. **Net Equity (deficit) (add lines 1, 2, and 3)**

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash
   - B. Securities representing investments of cleared swaps customers' funds (at market)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
   - B. Securities representing investments of cleared swaps customers' funds (at market)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations**

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts
    - B. Value of open cleared swaps short option contracts

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

12. **Cleared swaps customer funds on hand**
    - A. Cash
    - B. Securities representing investments of cleared swaps customers' funds (at market)
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**