AMENDMENT
End Date: 12/31/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/2/2020
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: ; 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%. 0 0

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%. 0 0

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%. 0 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** 3,088,575,924 [7315]
   - **B. Securities (at market)** 2,191,559,084 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -67,607,594 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade** 2,789,029 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade** -5,359,422 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 5,209,957,021 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** -149,194,833 [7352] 1,352,401 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 5,211,309,422 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 5,211,309,422 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States** 593,177,832 [7500]
   - **B. Other banks qualified under Regulation 30.7** 344,762,583 [7520] 937,940,415 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States** 260,579,209 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7** 0 [7560] 260,579,209 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash** 7,542,797 [7580]
   - **B. Securities** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts** 4,766,525 [7600]
   - **D. Value of long option contracts** 0 [7610]
   - **E. Value of short option contracts** 0 [7615] 12,309,322 [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** 2,336,339,123 [7700]
   - **B. Securities** 1,930,979,876 [7710]
   - **C. Unrealized gain (loss) on open futures contracts** -72,374,119 [7720]
   - **D. Value of long option contracts** 2,789,029 [7730]
   - **E. Value of short option contracts** -5,359,422 [7735] 4,192,374,487 [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** 5,403,203,433 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 191,894,011 [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** 51,894,011 [7785]
<table>
<thead>
<tr>
<th>Segregation Requirement</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>10,421,053,201 [7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>6,269,627,317 [7020]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>329,532,526 [7030]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>309,757,000 [7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-260,468,923 [7033]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>17,069,501,121 [7040]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td></td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td>350,631,588 [7045]</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-349,112,464 [7047]</td>
</tr>
<tr>
<td></td>
<td>1,519,124 [7050]</td>
</tr>
<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>17,071,020,245 [7060]</td>
</tr>
<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,686,211,889 [7070]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0 [7080]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>831,455,670 [7090]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>7,204,675,638 [7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>5,438,171,647 [7120]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>143,706,805 [7130]</td>
</tr>
<tr>
<td>10. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>309,757,000 [7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-260,468,923 [7133]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>8,250,644 [7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0 [7160]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td>0 [7150]</td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>17,361,760,370 [7180]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>143,706,805 [7130]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td>235,000,000 [7194]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>55,740,125 [7198]</td>
</tr>
</tbody>
</table>
## 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**
   - A. Cash  
     - 18,309,104,721 [8500]
   - B. Securities (at market)  
     - 8,647,257,367 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  
   - -5,767,400,172 [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)**  
   - 21,188,961,916 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities  
     - -82,425,606 [8570]
     - 5,622,468 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - 21,194,584,384 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash  
     - 4,109,299,887 [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)  
     - 7,813,129 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash  
     - 8,453,187,720 [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)  
     - 8,639,444,238 [8650]

9. **Net settlement from (to) derivatives clearing organizations**  
   - 190,666,194 [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)**  
    - 21,400,411,168 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 205,826,784 [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**  
    - 113,826,784 [8770]