AMENDMENT
End Date: 3/23/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/25/2020
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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 4,511,058,941
   - **B. Securities (at market)**: 2,640,483,925

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -831,269,191

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 55,394,431
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -48,704,733

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 6,326,963,373

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - -317,086,613
     - **22,492,862**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 6,349,456,235

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 6,349,456,235

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 356,966,171
   - **B. Other banks qualified under Regulation 30.7**: 1,064,750,472

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 976,251,794
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 10,888,004
   - **B. Securities**: 0
   - **C. Unrealized gain (loss) on open futures contracts**: -359,800
   - **D. Value of long option contracts**: 55,394,431
   - **E. Value of short option contracts**: -48,704,733

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**: 0
   - **B. Securities**: 0
   - **C. Amount due to (from) clearing organization - daily variation**: 0
   - **D. Value of long option contracts**: 0
   - **E. Value of short option contracts**: 0

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 4,000,700,178
   - **B. Securities**: 1,664,232,131
   - **C. Unrealized gain (loss) on open futures contracts**: -830,909,391
   - **D. Value of long option contracts**: 55,394,431
   - **E. Value of short option contracts**: -48,704,733

6. **Amounts with other depositories designated by a foreign board of trade**: 0

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 7,249,209,257

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 899,753,022

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 759,753,022
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **Cash**: 16,543,211,066 [7010]
   - **Securities (at market)**: 9,938,373,311 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,055,452,148 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,052,263,780 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -986,379,025 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 28,602,921,280 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: -993,024,231 [7047] 43,818,470 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 28,646,739,750 [7060]

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 5,033,379,437 [7070]
   - **Securities representing investments of customers' funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 2,565,814,623 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 14,462,441,847 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 7,372,558,688 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 328,150,994 [7130]

10. **Exchange traded options**
   - **Value of open long option contracts**: 1,052,263,780 [7132]
   - **Value of open short option contracts**: -986,379,025 [7133]

11. **Net equities with other FCMs**
   - **Net liquidating equity**: 7,905,282 [7140]
   - **Securities representing investments of customers' funds (at market)**: 0 [7160]
   - **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)**: 29,836,135,626 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 1,189,395,876 [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**: 954,395,876 [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 39,341,629,463 [8500]
   B. Securities (at market) 10,592,143,239 [8510]

2. Net unrealized profit (loss) in open cleared swaps -21,588,766,811 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 28,345,005,891 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 499,919,293 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,355,042,001 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,981,393,201 [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) 95,466,520 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,298,846,041 [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) 10,496,676,719 [8650]

9. Net settlement from (to) derivatives clearing organizations -1,033,292,032 [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) 29,839,090,449 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,484,048,448 [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 1,392,048,448 [8770]