AMENDMENT
End Date: 3/24/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/26/2020
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):
- 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
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**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: 4,728,863,388 [7315]
   - B. Securities (at market): 2,599,662,732 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -569,370,937 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 44,074,500 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: 44,054,648 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 6,759,175,035 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 382,423,452 [7351]
   - Less: amount offset by customer owned securities: -365,766,780 [7352] 16,656,672 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 6,775,831,707 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 6,775,831,707 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   - A. Banks located in the United States: 462,521,900 [7500]
   - B. Other banks qualified under Regulation 30.7: 719,248,939 [7520] 1,181,770,839 [7540]

2. Securities
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7580]

3. Equities with registered futures commission merchants
   - A. Cash: 10,891,299 [7590]
   - B. Securities: 0 [7600]
   - C. Unrealized gain (loss) on open futures contracts: 860,992 [7610]
   - D. Value of long option contracts: 0 [7620]
   - E. Value of short option contracts: 0 [7630] 11,752,291 [7650]

4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash: 4,049,266,299 [7700]
   - B. Securities: 1,622,373,479 [7710]
   - C. Amount due to (from) clearing organization - daily variation: -570,231,928 [7720]
   - D. Value of long option contracts: 44,074,500 [7730]

5. Amounts held by members of foreign boards of trade
   - A. Cash: 0 [7740]
   - B. Securities: 0 [7750]
   - C. Unrealized gain (loss) on open futures contracts: -570,231,928 [7760]
   - D. Value of long option contracts: 44,074,500 [7770]
   - E. Value of short option contracts: 44,054,648 [7775]

6. Amounts with other depositories designated by a foreign board of trade: 0 [7780]

7. Segregated funds on hand: 0 [7790]

8. Total funds in separate section 30.7 accounts: 7,272,240,085 [7800]


10. Management Target Amount for Excess funds in separate section 30.7 accounts: 140,000,000 [7820]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 356,408,378 [7830]
### AMENDMENT

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#### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     - 15,409,143,756 [7010]
   - B. Securities (at market)  
     - 10,010,205,408 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - 4,173,186,768 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     - 1,027,488,250 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     - -931,998,231 [7033]
   - Total: 4,173,186,768 + 1,027,488,250 - 931,998,231 = 4,268,676,787

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - 29,688,025,951 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - 1,528,870,981 [7045]
   - Less: amount offset by customer securities  
     - -1,501,664,139 [7047]
     - 27,206,842 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   - 29,715,232,793 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash  
     - 4,865,394,424 [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)  
     - 2,451,643,221 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     - 14,723,482,287 [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)  
     - 7,558,562,187 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   - 1,242,905,188 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts  
      - 1,027,488,250 [7132]
    - B. Value of open short option contracts  
      - -931,998,231 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      - 9,287,658 [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)**  
    - 30,946,764,984 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - 1,231,532,191 [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**  
    - 996,532,191 [7198]**Excess**
**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: 40,173,098,116 [8500]
   - B. Securities (at market): 10,680,775,406 [8510]
2. Net unrealized profit (loss) in open cleared swaps
   - -19,930,091,241 [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)
   - 30,923,782,281 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
   - 30,937,698,448 [8590]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - Deposited in cleared swaps customer segregated accounts
     - A. Cash: 4,971,777,093 [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): 64,141,869 [8620]
9. Net settlement from (to) derivatives clearing organizations
   - 1,646,891,165 [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)
    - 32,795,256,970 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 1,857,558,522 [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
    - 1,765,558,522 [8770]