AMENDMENT
End Date: 4/9/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/10/2020
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Daily Segregation - Cover Page

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
### 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** 4,471,588,745 [7315]
   B. **Securities (at market)** 2,887,953,454 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -70,408,035 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade 24,275,743 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -26,776,305 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,286,633,602 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   Less: amount offset by customer owned securities -182,667,863 [7354] 3,394,529 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity** 7,290,028,131 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 7,290,028,131 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   A. Banks located in the United States 361,197,974 [7500]
   B. Other banks qualified under Regulation 30.7 306,009,151 [7520] 867,207,125 [7530]

2. **Securities**
   A. In safekeeping with banks located in the United States 1,179,501,112 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 1,179,501,112 [7570]

3. **Equities with registered futures commission merchants**
   A. **Cash** 11,370,633 [7580]
   B. **Securities** 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,730,778 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 13,101,411 [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** 4,088,567,017 [7700]
   B. **Securities** 1,708,452,343 [7710]
   C. Unrealized gain (loss) on open futures contracts -72,138,813 [7720]
   D. Value of long option contracts 24,275,743 [7730]
   E. Value of short option contracts -26,776,305 [7735] 5,722,379,985 [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** 7,582,189,633 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 292,161,502 [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** 152,161,502 [7785]
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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash** 12,203,110,604 [7010]
   - **B. Securities (at market)** 9,573,681,109 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 6,251,154,646 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 623,160,407 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -613,817,360 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 28,037,289,406 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 947,394,952 [7045]
   - **Less: amount offset by customer securities** -937,335,496 [7047]
   - **10,059,456 [7050]**

6. **Amount required to be segregated (add lines 4 and 5)** 28,047,348,862 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash** 4,605,399,073 [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)** 2,771,502,440 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 14,468,826,359 [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)** 6,802,178,669 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 68,030,934 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 623,160,407 [7132]
    - **B. Value of open short option contracts** -613,817,360 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 10,659,580 [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)** 28,735,940,102 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 688,591,240 [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** 453,591,240 [7198]
**AMENDMENT**

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**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: 35,581,625,646 [8500]
   - B. Securities (at market): 10,317,376,931 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - -17,312,291,515 [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)
   - 28,586,711,062 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - -290,679,337 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 28,587,881,495 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 6,140,668,852 [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): 6,787,256 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 12,199,021,704 [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): 10,310,589,675 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - 419,793,007 [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)
    - 29,076,860,494 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 488,978,999 [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
    - 396,978,999 [8770]