AMENDMENT
End Date: 6/1/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/2/2020

Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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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: 4,167,173,089 [7315]
   - B. Securities (at market): 2,977,315,491 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 608,433,526 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 5,753,083 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -13,193,121 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,745,482,068 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -73,972,852 [7352] 1,745,000 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method** (add lines 4 and 5): 7,747,227,068 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,747,227,068 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 453,438,590 [7500]
   - B. Other banks qualified under Regulation 30.7: 401,127,380 [7520] 854,565,970 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 855,220,247 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 855,220,247 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 13,905,767 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,311,025 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 15,216,792 [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: 3,566,086,383 [7700]
   - B. Securities: 2,122,095,243 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 607,122,501 [7720]
   - D. Value of long option contracts: 5,753,083 [7730]
   - E. Value of short option contracts: -13,193,121 [7735] 6,287,864,089 [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**: 8,012,867,098 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 265,640,030 [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**: 125,640,030 [7785]
**Daily Segregation - Segregation Statement**

**SEREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

1. **Net ledger balance**
   - A. Cash: 13,788,340,339 [7010]
   - B. Securities (at market): 8,680,151,261 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,196,813,073 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 573,150,392 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -509,367,000 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,729,088,065 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 265,262,092 [7045]
   - Less: amount offset by customer securities: -262,834,040 [7047] 2,428,052 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,731,516,117 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. ** Deposited in segregated funds bank accounts**
   - A. Cash: 4,431,474,594 [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): 1,416,009,173 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,910,842,837 [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): 7,264,142,088 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 219,052,642 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 573,150,392 [7132]
    - B. Value of open short option contracts: -509,367,000 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 14,627,299 [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)**: 26,319,932,025 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 588,415,908 [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**: 353,415,908 [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: 34,548,179,123 [8500]
   - B. Securities (at market): 9,712,666,894 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -16,576,618,865 [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)**
   - 27,684,227,152 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 167,614,952 [8560]
   - Less: amount offset by customer owned securities: -161,689,755 [8570]
   - 5,925,197 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,690,152,349 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,435,357,222 [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): 11,570,124 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 12,604,890,118 [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): 9,701,096,770 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 246,618,714 [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)**
    - 27,999,532,948 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 309,380,599 [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**
    - 217,380,599 [8770]