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):
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 3,000,307,303 [7315]
   - B. Securities (at market) 2,365,254,752 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 150,846,556 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 5,395,269 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -9,280,780 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,512,523,100 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 105,492,354 [7351]
   Less: amount offset by customer owned securities -103,406,159 [7352] 2,086,195 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,514,609,295 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,514,609,295 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 331,380,495 [7500]
   - B. Other banks qualified under Regulation 30.7 386,492,941 [7520] 717,873,436 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 548,656,424 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 548,656,424 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 7,826,763 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -572,858 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 7,253,905 [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 2,468,153,737 [7700]
   - B. Securities 1,816,598,328 [7710]
   - C. Unrealized gain (loss) on open futures contracts 151,419,414 [7720]
   - D. Value of long option contracts 5,395,269 [7730]
   - E. Value of short option contracts -9,280,780 [7735] 4,432,285,968 [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 5,706,069,733 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,460,438 [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 51,460,438 [7785]
End Date: 12/10/2019  
Firm Name: Morgan Stanley & Co. LLC  
Form: Daily Seg - FOCUS II  
Submit Date: 12/11/2019

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 9,232,198,548 [7010]
   - **B. Securities (at market)** 6,152,919,731 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 1,001,679,856 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 343,309,141 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -265,242,190 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 16,464,865,086 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 124,446,646 [7045]
   - **Less: amount offset by customer securities** -123,535,716 [7047] 910,930 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 16,465,776,016 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 3,736,746,278 [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)** 768,299,805 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 6,661,709,174 [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)** 5,384,619,926 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 111,934,240 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 343,309,141 [7132]
    - **B. Value of open short option contracts** -265,242,190 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 10,221,007 [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)** 16,751,597,381 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 285,821,365 [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** 50,821,365 [7198]
### 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 19,727,640,719 [8500]
   B. Securities (at market) 8,829,102,301 [8510]

2. Net unrealized profit (loss) in open cleared swaps -7,033,611,529 [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) 21,523,131,491 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 11,210,437 [8560]
   Less: amount offset by customer owned securities -10,504,641 [8570] 705,796 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 21,523,837,287 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,026,602,624 [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) 44,370,229 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,792,816,779 [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) 8,784,732,072 [8650]

9. Net settlement from (to) derivatives clearing organizations 97,433,691 [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) 21,745,955,395 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 222,118,108 [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 130,118,108 [8770]