Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $140,000,000
   b. Minimum percentage of customer secured funds required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: $92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
INITIAL
End Date: 10/29/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/30/2019

### 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 2,793,318,988 [7315]
   B. Securities (at market) 2,190,620,452 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 248,134,613 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 30,767,125 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -33,918,021 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,228,923,157 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 55,821,864 [7351]
   Less: amount offset by customer owned securities -55,333,929 [7352] 487,935 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,229,411,092 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6 5,229,411,092 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 293,577,414 [7500]
   B. Other banks qualified under Regulation 30.7 694,450,609 [7520] 988,028,023 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 313,821,948 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 313,821,948 [7570]

3. Equities with registered futures commission merchants
   A. Cash 10,102,071 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -532,136 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 9,569,935 [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] 9,569,935 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 1,986,659,258 [7700]
   B. Securities 1,876,796,504 [7710]
   C. Unrealized gain (loss) on open futures contracts 248,666,749 [7720]
   D. Value of long option contracts 30,767,125 [7730]
   E. Value of short option contracts -33,918,021 [7735] 4,108,973,615 [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 5,420,393,521 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,982,429 [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 50,982,429 [7785]
Daily Segregation - Segregation Statement

SEgregation Requirements (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 12,050,619,262 [7010]
   B. Securities (at market) 6,706,505,721 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -1,775,249,829 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 408,141,090 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -269,439,903 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,120,576,341 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 472,160,799 [7045]
   Less: amount offset by customer securities -471,388,519 [7047] 772,280 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,121,348,621 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,065,131,509 [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) 898,384,180 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,533,218,722 [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) 5,808,121,541 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -43,760,243 [7130]

10. Exchange traded options
    A. Value of open long option contracts 408,141,090 [7132]
    B. Value of open short option contracts -269,266,166 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,681,337 [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) 17,407,651,970 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 286,303,349 [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 51,303,349 [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: $20,807,484,010 [8500]
   - B. Securities (at market): $9,035,253,701 [8510]

2. Net unrealized profit (loss) in open cleared swaps: -$7,312,172,376 [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]
   - Net Equity (deficit) (add lines 1, 2, and 3): $22,530,565,335 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - $76,106,695 [8560]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $22,542,013,303 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $4,719,615,645 [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): $14,460,142 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $9,357,827,092 [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): $9,020,793,559 [8650]

8. Net settlement from (to) derivatives clearing organizations
   - $111,193,945 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - $23,001,502,493 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $459,489,190 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - $92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management