Name of Company: Morgan Stanley & Co. LLC
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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
### 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 4,391,693,687 [7315]
   B. Securities (at market) 3,185,342,238 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 283,707,852 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 4,157,174 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -11,693,881 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,853,207,070 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 79,432,688 [7351]
   Less: amount offset by customer owned securities -77,280,967 [7354] 2,151,721

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,855,358,791 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,855,358,791 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 265,990,317 [7500]
   B. Other banks qualified under Regulation 30.7 515,829,337 [7520] 781,819,654 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 909,817,424 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 909,817,424 [7570]

3. Equities with registered futures commission merchants
   A. Cash 15,193,319 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,130,553 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 16,323,872 [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 3,812,913,061 [7700]
   B. Securities 2,275,524,815 [7710]
   C. Unrealized gain (loss) on open futures contracts 282,577,298 [7720]
   D. Value of long option contracts 4,157,174 [7730]
   E. Value of short option contracts -11,693,881 [7735] 6,363,478,467 [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 8,071,439,417 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,080,626 [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 76,080,626 [7785]
**Daily Segregation - Segregation Statement**

SEGRESSION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - A. Cash: \(16,328,652,742\) [7010]
   - B. Securities (at market): \(8,275,172,666\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(1,449,579,443\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(476,621,046\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-325,861,828\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(26,204,164,069\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(98,895,544\) [7045]
   - Less: amount offset by customer securities: \(-97,238,893\) [7047] \(1,656,651\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(26,205,820,720\) [7060]

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(4,876,675,706\) [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): \(920,870,463\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(13,144,671,789\) [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): \(7,354,302,203\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(129,693,862\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(476,621,046\) [7132]
    - B. Value of open short option contracts: \(-325,861,828\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(14,664,151\) [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)**: \(26,591,637,392\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(385,816,672\) [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: \(150,816,672\) [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 32,270,396,605 [8500]
   B. Securities (at market) 10,089,899,649 [8510]


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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 27,085,422,876 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 177,876,746 [8560]
   Less: amount offset by customer owned securities -177,376,645 [8570] 500,101 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,085,922,977 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,056,934,559 [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) 20,391,294 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,511,927,338 [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) 10,069,508,355 [8650]

9. Net settlement from (to) derivatives clearing organizations -95,103,946 [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) 27,563,657,600 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 477,734,623 [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 385,734,623 [8770]