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):
   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
     3,915,264,715 [7315]
   - B. Securities (at market)
     2,974,673,483 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   863,155,032 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade
     12,738,877 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     -17,382,723 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   7,748,449,384 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   62,859,895 [7351]
   Less: amount offset by customer owned securities
   -60,439,865 [7352]
   2,420,030 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   7,750,869,414 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   7,750,869,414 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States
     321,480,036 [7500]
   - B. Other banks qualified under Regulation 30.7
     775,657,243 [7520]

2. Securities
   - A. In safekeeping with banks located in the United States
     579,541,016 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     0 [7560]

3. Equities with registered futures commission merchants
   - A. Cash
     24,058,482 [7580]
   - B. Securities
     0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     2,831,202 [7600]
   - D. Value of long option contracts
     0 [7610]
   - E. Value of short option contracts
     0 [7615]

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]

5. Amounts held by members of foreign boards of trade
   - A. Cash
     3,010,243,384 [7700]
   - B. Securities
     2,395,132,467 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     860,323,830 [7720]
   - D. Value of long option contracts
     12,738,877 [7730]
   - E. Value of short option contracts
     -17,382,723 [7735]

6. Amounts with other depositories designated by a foreign board of trade
   0 [7740]

7. Segregated funds on hand
   0 [7765]

8. Total funds in separate section 30.7 accounts
   7,964,623,814 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   213,754,400 [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
    73,754,400 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 14,664,285,803 [7010]
   - **Securities (at market)**: 8,814,332,569 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,231,502,087 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 538,417,179 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -414,181,459 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,834,356,179 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 179,444,087 [7045]
   - **Less: amount offset by customer securities**: -178,796,493 [7047] 647,594 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,835,003,773 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,555,911,208 [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)**: 968,845,604 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,614,863,004 [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)**: 7,845,486,965 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 94,161,199 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 538,417,179 [7132]
    - **B. Value of open short option contracts**: -414,181,459 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 18,748,764 [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)**: 27,222,252,464 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 387,248,691 [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**: 152,248,691 [7198]
<table>
<thead>
<tr>
<th>Cleared Swaps Customer Requirements</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>26,734,788,835</strong> [8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td><strong>10,985,918,172</strong> [8510]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td><strong>-11,674,475,502</strong> [8520]</td>
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<tr>
<td>3. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
</tr>
<tr>
<td>4. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td><strong>26,046,231,505</strong> [8550]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-<strong>118,932,971</strong> [8570] <strong>498,065</strong> [8580]</td>
</tr>
<tr>
<td>5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td><strong>26,046,729,570</strong> [8590]</td>
</tr>
<tr>
<td>6. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>4,849,009,160</strong> [8600]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8610]</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>10,318,415</strong> [8620]</td>
</tr>
<tr>
<td>7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>10,508,755,979</strong> [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>10,975,599,757</strong> [8650]</td>
</tr>
<tr>
<td>8. Net settlement from (to) derivatives clearing organizations</td>
<td><strong>44,766,199</strong> [8660]</td>
</tr>
<tr>
<td>9. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
</tr>
<tr>
<td>10. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8700]</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
</tr>
<tr>
<td>11. Cleared swaps customer funds on hand</td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>0</td>
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<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
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</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8715]</td>
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<tr>
<td>12. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td><strong>26,388,449,510</strong> [8720]</td>
</tr>
<tr>
<td>13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td><strong>341,719,940</strong> [8730]</td>
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<tr>
<td>14. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td><strong>92,000,000</strong> [8760]</td>
</tr>
<tr>
<td>15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td><strong>249,719,940</strong> [8770]</td>
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</tbody>
</table>