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
     - 3,965,326,937 [7315]
   - B. Securities (at market)
     - 2,557,224,133 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 1,031,429,990 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 22,279,281 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -22,962,803 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,553,297,538 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -83,365,649 [7352] 19,064,264 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,572,361,802 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,572,361,802 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 830,059,528 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 601,293,299 [7520] 1,431,352,827 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 368,053,500 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 25,610,237 [7560] 393,663,737 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 21,944,853 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 401,648 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] 22,346,501 [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
     - 2,746,673,274 [7700]
   - B. Securities
     - 2,163,560,395 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 1,031,028,342 [7720]
   - D. Value of long option contracts
     - 22,279,281 [7730]
   - E. Value of short option contracts
     - -22,962,803 [7735] 5,940,578,489 [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**
   - 7,787,941,554 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,579,752 [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**
    - 75,579,752 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
   - **16,563,129,318** [7010]
   - **B. Securities (at market)**
   - **8,203,857,328** [7020]
   - **Total Net Ledger Balance**
   - **24,766,986,646** [7010]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **1,075,729,395** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **472,067,780** [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
   - **-389,541,904** [7033]
   - **Total Net Equity (Deficit)**
   - **25,925,241,917** [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **142,032,085** [7045]
   - **Less: amount offset by customer securities**
   - **-138,264,510** [7047]
   - **3,767,575** [7050]

5. **Amount required to be segregated (add lines 4 and 5)**
   - **25,929,009,492** [7060]

6. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**
     - **4,192,821,031** [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)**
     - **1,040,664,885** [7090]
   - **Margins on deposit with derivatives clearing organizations of contract markets**
     - **A. Cash**
     - **13,852,065,475** [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)**
     - **7,163,192,443** [7120]
   - **Net settlement from (to) derivatives clearing organizations of contract markets**
     - **-26,316,827** [7130]

7. **Exchange traded options**
   - **A. Value of open long option contracts**
   - **472,067,780** [7132]
   - **B. Value of open short option contracts**
   - **-389,541,904** [7133]

8. **Net equities with other FCMs**
   - **A. Net liquidating equity**
   - **8,600,743** [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]

9. **Segregated funds on hand**
   - **0** [7150]

10. **Total amount in segregation (add lines 7 through 12)**
    - **26,313,553,626** [7180]

11. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **384,544,134** [7190]

12. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Management Target Amount**
    - **235,000,000** [7194]
    - **Excess**
    - **149,544,134** [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

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>21,366,392,360</td>
<td>[8500]</td>
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<tr>
<td>B. Securities (at market)</td>
<td>11,271,658,079</td>
<td>[8510]</td>
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<tr>
<td>Net unrealized profit (loss) in open cleared swaps</td>
<td>-7,109,108,853</td>
<td>[8520]</td>
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<tr>
<td>Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0</td>
<td>[8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0</td>
<td>[8540]</td>
</tr>
<tr>
<td>Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>25,528,941,586</td>
<td>[8550]</td>
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<tr>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>108,206,006</td>
<td>[8560]</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-106,536,706</td>
<td>[8570]</td>
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<tr>
<td></td>
<td>1,669,300</td>
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<tr>
<td>Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>25,530,610,886</td>
<td>[8590]</td>
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<tr>
<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
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<tr>
<td>A. Cash</td>
<td>4,817,644,592</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>[8610]</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>36,752,549</td>
<td>[8620]</td>
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<tr>
<td>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>10,172,405,271</td>
<td>[8630]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>[8640]</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>[8650]</td>
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<tr>
<td>Net settlement from (to) derivatives clearing organizations</td>
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<tr>
<td>Cleared swaps options</td>
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<tr>
<td>A. Value of open cleared swaps long option contracts</td>
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<td>[8670]</td>
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<tr>
<td>B. Value of open cleared swaps short option contracts</td>
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<td>[8680]</td>
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<tr>
<td>Net equities with other FCMs</td>
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<tr>
<td>A. Net liquidating equity</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>[8710]</td>
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<tr>
<td>Cleared swaps customer funds on hand</td>
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<td></td>
</tr>
<tr>
<td>A. Cash</td>
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<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td></td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>[8715]</td>
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<tr>
<td>Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>26,033,646,103</td>
<td>[8720]</td>
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<tr>
<td>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>503,035,217</td>
<td>[8730]</td>
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<tr>
<td>Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
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<td>[8760]</td>
</tr>
<tr>
<td>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>411,035,217</td>
<td>[8770]</td>
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</tbody>
</table>