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**
     - Amount: 4,780,649,350 [7315]
   - **B. Securities (at market)**
     - Amount: 2,310,103,692 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - Amount: 383,612,164 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - Amount: 20,919,441 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - Amount: -18,172,551 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - Amount: 7,477,112,096 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - Amount: -59,578,615 [7352]
   - **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
     - Amount: 7,479,346,841 [7355]

6. **Amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - Amount: 7,479,346,841 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - Amount: 612,177,294 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - Amount: 702,189,421 [7520] 1,314,366,715 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - Amount: 579,806,931 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - Amount: 22,794,258 [7580]
   - **B. Securities**
     - Amount: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Amount: -2,782,758 [7600]
   - **D. Value of long option contracts**
     - Amount: 0 [7610]
   - **E. Value of short option contracts**
     - Amount: 0 [7615] 20,011,500 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
     - Amount: 0 [7640]
   - **B. Securities**
     - Amount: 0 [7650]
   - **C. Amount due to (from) clearing organization - daily variation**
     - Amount: 0 [7660]
   - **D. Value of long option contracts**
     - Amount: 0 [7670]
   - **E. Value of short option contracts**
     - Amount: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     - Amount: 3,684,186,190 [7700]
   - **B. Securities**
     - Amount: 1,707,309,235 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Amount: 386,394,922 [7720]
   - **D. Value of long option contracts**
     - Amount: 20,919,441 [7730]
   - **E. Value of short option contracts**
     - Amount: -18,172,551 [7735] 5,780,637,237 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - Amount: 0 [7760]

7. **Segregated funds on hand**
   - Amount: 0 [7765]

8. **Total funds in separate section 30.7 accounts**
   - Amount: 7,717,809,908 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Amount: 238,463,067 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - Amount: 140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Amount: 98,463,067 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 17,717,317,636 [7010]
   - **B. Securities (at market)**
     - 8,101,964,824 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 642,376,930 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 722,950,829 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - 421,604,529 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,478,251,830 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 546,887,353 [7045]
   - Less: amount offset by customer securities
     - -469,972,272 [7047] 76,915,081 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,555,166,911 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 4,637,698,280 [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)**
     - 987,591,002 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 13,098,972,021 [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)**
     - 7,114,373,822 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -221,772,546 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 722,950,829 [7132]
    - **B. Value of open short option contracts**
      - 421,604,529 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 8,146,388 [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)**
    - 25,926,355,267 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 136,188,356 [7198]

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**
      - 136,188,356 [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**: $14,461,763,419
   - **B. Securities (at market)**: $10,884,712,884
2. **Net unrealized profit (loss) in open cleared swaps**: $-182,318,139
3. **Cleared swaps options**
   - **A. Market value of open cleared swaps option contracts purchased**: $0
   - **B. Market value of open cleared swaps option contracts granted (sold)**: $0
4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $25,164,158,164
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: $82,795,213
   - **1,374,260**
   - **Net required to be segregated for cleared swaps customers (add lines 4 and 5)**: $25,165,532,424
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **Funds in Cleared Swaps Customer Segregated Accounts**
   - **A. Cash**: $5,244,834,655
   - **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)**: $27,850,722
7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $9,616,676,265
   - **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)**: $10,856,862,162
8. **Net settlement from (to) derivatives clearing organizations**: $-113,590,330
9. **Cleared swaps options**
   - **A. Value of open cleared swaps long option contracts**: $0
   - **B. Value of open cleared swaps short option contracts**: $0
10. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $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
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
12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $25,632,633,474
13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $467,101,050
14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $92,000,000
15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: $375,101,050