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
### 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: 4,542,816,537 [7315]
   - B. Securities (at market): 2,248,870,535 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 411,160,006 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 18,100,266 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -16,262,925 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,204,684,419 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -60,620,775 [7352] 1,409,146 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,206,093,565 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:
   - 7,206,093,565 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 604,857,808 [7500]
   - B. Other banks qualified under Regulation 30.7: 524,380,346 [7520] 1,129,238,154 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 499,301,477 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 22,446,641 [7560] 521,748,118 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 21,597,987 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -2,453,276 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 19,144,711 [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: 3,610,717,415 [7700]
   - B. Securities: 1,727,122,416 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 413,613,282 [7720]
   - D. Value of long option contracts: 18,100,266 [7730]
   - E. Value of short option contracts: -16,262,925 [7735] 5,753,290,454 [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: 7,423,421,437 [7770]


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: 77,327,872 [7785]
# Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: $17,011,479,005 [7010]
   - B. Securities (at market): $8,061,490,092 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $233,214,401 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $718,183,279 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $328,762,381 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): $25,695,604,396 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer securities
   - Accounts liquidating to a deficit and accounts with debit balances - net amount: $480,681,043 [7045]

6. Amount required to be segregated (add lines 4 and 5):
   - FUNDS IN SEGREGATED ACCOUNTS: $25,701,421,714 [7060]

7. Deposited in segregated funds bank accounts
   - 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): $1,144,497,979 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $13,505,083,336 [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): $6,916,992,113 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: $718,183,279 [7132]
    - B. Value of open short option contracts: $328,762,381 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: $8,137,220 [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): $26,118,347,848 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $416,926,134 [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: $181,926,134 [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

1. Net ledger balance
   - A. Cash: 13,435,502,117 [8500]
   - B. Securities (at market): 10,762,002,224 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 1,439,849,359 [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]

4. Net Equity (deficit) (add lines 1, 2, and 3): 25,637,353,700 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 39,626,262 [8560]
   - Less: amount offset by customer owned securities: -38,159,849 [8570] 1,466,413 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 25,638,820,113 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 5,139,923,386 [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): 8,703,691 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 9,743,514,933 [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): 10,753,298,533 [8650]

9. Net settlement from (to) derivatives clearing organizations: 420,905,512 [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): 26,066,346,055 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 427,525,942 [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: 335,525,942 [8770]