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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- 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**: 4,456,206,623 [7315]
   - **B. Securities (at market)**: 2,245,473,683 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 857,392,253 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 21,272,945 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,818,740 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.).**: 7,562,526,764 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 70,477,668 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,562,945,110 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 723,943,978 [7500]
   - B. Other banks qualified under Regulation 30.7: 460,193,306 [7520] 1,184,137,284 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 542,650,258 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 23,929,107 [7560] 566,579,365 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 21,368,919 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,416,740 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 19,952,179 [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: 3,466,929,221 [7700]
   - B. Securities: 1,678,894,317 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 858,808,993 [7720]
   - D. Value of long option contracts: 21,272,945 [7730]
   - E. Value of short option contracts: -17,818,740 [7735] 6,008,086,736 [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**: 7,778,755,564 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,810,454 [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**: 75,810,454 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - \(14,904,982,189\) [7010]
   - B. Securities (at market)
     - \(8,127,842,280\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(3,221,820,638\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - \(737,592,137\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - \(-332,600,224\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(26,659,637,020\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(350,537,138\) [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(26,662,379,749\) [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - \(4,543,187,596\) [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)
     - \(1,657,167,186\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - \(13,701,511,087\) [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)
     - \(6,470,675,094\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(260,579,568\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - \(737,592,137\) [7132]
    - B. Value of open short option contracts
      - \(-332,600,224\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - \(9,939,706\) [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)**
    - \(27,048,052,150\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(385,672,401\) [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**
    - \(150,672,401\) [7198]
### Daily Segregation - Swaps Statement

**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>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>13,835,729,810 [8500]</td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>10,874,086,044 [8510]</td>
<td></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>25,537,523 [8520]</td>
<td></td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
<td></td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
<td></td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>24,735,393,377 [8550]</td>
<td></td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>191,621,087 [8560]</td>
<td></td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-190,294,701 [8570]</td>
<td></td>
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<tr>
<td></td>
<td>1,326,386 [8580]</td>
<td></td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>24,736,679,763 [8590]</td>
<td></td>
</tr>
<tr>
<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,392,410,224 [8600]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>11,851,224 [8620]</td>
<td></td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>10,520,167,377 [8630]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
<td></td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>10,862,234,820 [8650]</td>
<td></td>
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<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>-581,634,018 [8660]</td>
<td></td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
<td></td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
<td></td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
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</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8700]</td>
<td></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>
<td></td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 0 [8715]</td>
<td></td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>25,205,029,627 [8720]</td>
<td></td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>468,349,864 [8730]</td>
<td></td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000 [8760]</td>
<td></td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>376,349,864 [8770]</td>
<td></td>
</tr>
</tbody>
</table>