Name of Company: Morgan Stanley & Co. LLC

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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: **4,665,319,917** [7315]
   - B. Securities (at market): **2,213,231,169** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **842,581,475** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **21,789,717** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-15,421,109** [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: **7,727,501,169** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: **-36,780,964** [7352]
   - **2,029,044** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: **7,729,530,213** [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: **7,729,530,213** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: **387,962,786** [7500]
   - B. Other banks qualified under Regulation 30.7: **390,311,455** [7520] **778,274,241** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: **681,659,285** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: **43,010,107** [7560] **724,669,392** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: **14,929,964** [7580]
   - B. Securities: **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts: **60,217** [7600]
   - D. Value of long option contracts: **0** [7610]
   - E. Value of short option contracts: **0** [7615] **14,990,181** [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: **4,091,060,239** [7700]
   - B. Securities: **1,488,561,777** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **842,521,259** [7720]
   - D. Value of long option contracts: **21,789,717** [7730]
   - E. Value of short option contracts: **-15,421,109** [7735] **6,428,511,883** [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**: **7,946,445,697** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: **216,915,484** [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**: **76,915,484** [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 15,202,196,188 [7010]
   - **B. Securities (at market)**
     - 8,079,900,425 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,420,903,398 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 965,812,133 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -428,093,259 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,240,718,885 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 296,402,268 [7045]
   - Less: amount offset by customer securities
     - -292,497,617 [7047]
   - 3,904,651 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,244,623,536 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 2,830,172,401 [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)**
     - 2,477,652,616 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 15,083,498,591 [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)**
     - 5,114,418,010 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 83,174,977 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 965,812,133 [7132]
    - **B. Value of open short option contracts**
      - -428,093,259 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 12,236,324 [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**
    - 487,829,799 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 26,626,701,592 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 382,078,056 [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
      - 147,078,056 [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

1. **Net ledger balance**
   - A. Cash: $15,554,817,251
   - B. Securities (at market): $11,372,269,444

2. **Net unrealized profit (loss) in open cleared swaps**: $-1,241,503,990

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) - Gross amount**: $25,685,582,705

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - **$12,088,338**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **$25,697,671,043**

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: $2,995,418,721
   - 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): $126,752,631

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $11,880,071,987
   - 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): $11,245,516,813

9. **Net settlement from (to) derivatives clearing organizations**
   - **$-234,480,605**

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. **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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - **$26,013,279,547**

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **$315,608,504**

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - **$92,000,000**

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - **$223,608,504**