Daily Segregation - Cover Page

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: ; 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 CH
### 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**
     - 7,763,962,073 [7315]
   - **B. Securities (at market)**
     - 2,986,940,230 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -1,247,315,765 [7325]

3. **Exchange traded options**
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -27,214,191 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,509,358,820 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -493,917,788 [7351]
   - Less: amount offset by customer owned securities: -491,643,681 [7354]
   - **2,274,107** [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,511,632,927 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,511,632,927 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 392,295,873 [7500]
   - B. Other banks qualified under Regulation 30.7: 275,731,007 [7520]
   - **668,026,880** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 643,508,771 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 127,392,147 [7560]
   - **770,900,918** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 26,761,345 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -2,716,318 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]
   - 24,045,027 [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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 7,332,169,083 [7700]
   - B. Securities: 2,216,039,312 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -1,244,599,447 [7720]
   - D. Value of long option contracts: 32,986,473 [7730]
   - E. Value of short option contracts: -27,214,191 [7735]
   - **8,309,381,230** [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**
   - 9,772,354,055 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 260,721,128 [7380]

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**
    - 120,721,128 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 22,383,954,762 [7010]
   - B. Securities (at market): 9,042,344,433 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -2,369,795,303 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 2,064,677,755 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,775,894,914 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 29,345,286,733 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 616,757,712 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 29,348,945,604 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,718,130,856 [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): 3,503,042,319 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 16,523,737,178 [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): 5,392,844,098 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 147,563,649 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 2,064,677,755 [7132]
    - B. Value of open short option contracts: -1,775,894,914 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 14,977,316 [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**
    - 146,458,016 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 29,735,536,273 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,590,669 [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: 151,590,669 [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** 8,847,459,103 [8500]
   - **B. Securities (at market)** 9,121,816,011 [8510]

2. **Net unrealized profit (loss) in open cleared swaps** 12,319,258,810 [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)** 30,288,533,924 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities -105,155,399 [8570] 2,232,531 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** 30,290,766,455 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash** 3,452,439,251 [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)** 8,733,874 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash** 17,241,967,662 [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)** 9,113,082,137 [8650]

9. **Net settlement from (to) derivatives clearing organizations** 899,838,397 [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)** 30,716,061,321 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** 425,294,866 [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** 333,294,866 [8770]