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 331,000,000
  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**
   - Cash: 3,301,922,118 [7315]
   - Securities (at market): 2,013,926,431 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -114,243,091 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 29,049,759 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -20,768,339 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,209,886,878 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 93,457,912 [7351]
   - Less: amount offset by customer owned securities: -92,977,463 [7352]
   - 480,449 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,210,367,327 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,210,367,327 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - Banks located in the United States: 227,381,537 [7500]
   - Other banks qualified under Regulation 30.7: 686,773,977 [7520] 914,155,514 [7530]

2. **Securities**
   - In safekeeping with banks located in the United States: 259,275,373 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 259,275,373 [7570]

3. **Equities with registered futures commission merchants**
   - Cash: 5,646,161 [7580]
   - Securities: 0 [7590]
   - Unrealized gain (loss) on open futures contracts: 131,289 [7600]
   - Value of long option contracts: 0 [7610]
   - Value of short option contracts: 0 [7615] 5,777,450 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Cash: 0 [7640]
   - Securities: 0 [7650]
   - Amount due to (from) clearing organization - daily variation: 0 [7660]
   - Value of long option contracts: 0 [7670]
   - Value of short option contracts: 0 [7675] 9 [7680]

5. **Amounts held by members of foreign boards of trade**
   - Cash: 2,573,189,376 [7700]
   - Securities: 1,754,651,059 [7710]
   - Unrealized gain (loss) on open futures contracts: -114,374,380 [7720]
   - Value of long option contracts: 29,049,759 [7730]
   - Value of short option contracts: -20,768,339 [7735] 4,221,747,475 [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**: 5,400,955,812 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Management Target Amount for Excess funds in separate section 30.7 accounts: 140,000,000 [7780]

10. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 50,588,485 [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 10,620,921,677 [7010]
   - B. Securities (at market): 5,163,501,113 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 434,384,822 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 398,811,651 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -633,714,007 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 15,983,905,256 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 281,282,120 [7045]

6. Amount required to be segregated (add lines 4 and 5): 16,025,466,891 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,915,553,285 [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): 963,714,839 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 6,529,801,042 [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): 4,199,786,274 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: 29,042,943 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 398,811,651 [7132]
    - B. Value of open short option contracts: -633,714,007 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 2,831,790 [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): 16,405,827,817 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 380,360,926 [7190]

15. Management Target Amount for Excess funds in segregation: 331,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount:
    - Excess: 49,360,926 [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  \(7,878,165,619\) [8500]
   - B. Securities (at market)  \(5,847,274,385\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  \(2,631,938,929\) [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)**  \(16,357,378,933\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  \(81,709,558\) [8560]
   - Less: amount offset by customer owned securities  \(-80,978,385\) [8570]  \(731,173\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  \(16,358,110,106\) [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash  \(2,640,806,222\) [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)  \(261,090,443\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash  \(8,026,297,452\) [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)  \(5,586,183,942\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**  \(45,517,192\) [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)**  \(16,559,895,251\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  \(201,785,145\) [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**  \(109,785,145\) [8770]