Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $331,000,000
  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: **3,299,525,589** [7315]
   - B. Securities (at market): **2,092,733,504** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **295,435,124** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **31,363,552** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-28,998,479** [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: **5,690,059,290** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: **-28,762,758** [7352]
   - Method (add lines 4 and 5): **5,690,483,185** [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: **5,690,483,185** [7356]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

   1. **Cash in banks**
      - A. Banks located in the United States: **326,964,349** [7500]
      - B. Other banks qualified under Regulation 30.7: **871,824,866** [7520]
        - **1,198,789,215** [7530]

   2. **Securities**
      - A. In safekeeping with banks located in the United States: **235,677,056** [7540]
      - B. In safekeeping with other banks qualified under Regulation 30.7: **0** [7560]
        - **235,677,056** [7570]

   3. **Equities with registered futures commission merchants**
      - A. Cash: **5,399,440** [7580]
      - B. Securities: **0** [7590]
      - C. Unrealized gain (loss) on open futures contracts: **258,892** [7600]
      - D. Value of long option contracts: **0** [7610]
      - E. Value of short option contracts: **0** [7615]
        - **5,658,332** [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]
     - **5,658,332** [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: **2,286,491,457** [7700]
   - B. Securities: **1,857,056,449** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **295,176,232** [7720]
   - D. Value of long option contracts: **31,363,552** [7730]
   - E. Value of short option contracts: **-28,998,479** [7735]
     - **4,441,089,211** [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**: **5,881,213,814** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **190,730,629** [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**: **50,730,629** [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash
     - 10,190,015,782 [7010]
   - B. Securities (at market)
     - 5,150,966,015 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - 214,997,894 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - 406,111,014 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -647,117,501 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 15,314,973,204 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 292,746,645 [7045]
   - Less: amount offset by customer securities
     - -269,800,456 [7047]
   - 22,946,189 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - 15,337,919,393 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash
     - 4,171,297,935 [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)
     - 1,128,862,931 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - 6,646,661,546 [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)
     - 4,022,103,084 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - -11,342,551 [7130]

10. Exchange traded options
    - A. Value of open long option contracts
        - 406,111,014 [7132]
    - B. Value of open short option contracts
        - -647,117,501 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity
        - 3,767,258 [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)
    - 15,720,343,716 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 382,424,323 [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
    - 51,424,323 [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: $6,855,893,988 [8500]
   - B. Securities (at market): $5,926,936,776 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $3,612,185,186 [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)**: $16,395,015,950 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $69,052,298 [8560]

   - Less: amount offset by customer owned securities: -$68,172,736 [8570]
   - Net amount: $879,562 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $16,395,895,512 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,290,504,001 [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): $238,418,006 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $8,296,941,678 [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): $5,688,518,770 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $50,859,612 [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)**: $16,565,242,067 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $169,346,555 [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**: $77,346,555 [8770]