Daily Segregation - Cover Page

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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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash
   - B. Securities (at market)

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade
   - b. Market value of open contracts granted (sold) on a foreign board of trade

4. Net equity (deficit) (add lines 1. 2. and 3.)

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

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
   - B. Other banks qualified under Regulation 30.7

2. Securities
   - A. In safekeeping with banks located in the United States
   - B. In safekeeping with other banks qualified under Regulation 30.7

3. Equities with registered futures commission merchants
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash
   - B. Securities
   - C. Amount due to (from) clearing organization - daily variation
   - D. Value of long option contracts
   - E. Value of short option contracts

5. Amounts held by members of foreign boards of trade
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

6. Amounts with other depositories designated by a foreign board of trade

7. Segregated funds on hand

8. Total funds in separate section 30.7 accounts

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

10. Management Target Amount for Excess funds in separate section 30.7 accounts

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)***

1. **Net ledger balance**
   - A. Cash: 10,587,396,363 [7010]
   - B. Securities (at market): 5,115,232,549 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (Net unrealized profit (loss)) -680,259,231 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 441,347,010 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -678,849,380 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 14,784,867,311 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 468,986,569 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 14,817,165,679 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 4,001,285,572 [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): 1,078,686,411 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,720,227,966 [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): 4,036,546,138 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -401,925,745 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 441,347,010 [7132]
    - B. Value of open short option contracts: -678,849,380 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 3,408,814 [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)**
    - 15,200,726,786 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 383,561,107 [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**
    - 52,561,107 [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: 6,371,159,116 [8500]
   - B. Securities (at market): 5,747,459,521 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 4,282,470,465 [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. **Account liquidating to a deficit and accounts with debit balances - gross amount**: 16,401,089,102 [8550]
   - Less: amount offset by customer owned securities: 1,775,564 [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 1, 2, and 3)**: 16,402,864,666 [8590]

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 2,214,471,272 [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): 240,089,863 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,523,788,901 [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): 5,507,369,658 [8650]

8. **Net liquidating equity**
   - 0 [8690]

9. **Net equity with other FCMs**
   - A. Net liquidating equity: 0 [8700]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8710]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8710]

10. **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]

11. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 16,548,493,566 [8720]

12. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 145,628,900 [8730]

13. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000 [8760]

14. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 53,628,900 [8770]