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 280,000,000
   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: 3,556,383,216 [7315]
   B. Securities (at market): 2,211,036,437 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -617,694,960 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade: 37,402,348 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -29,445,422 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,157,681,619 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: -270,610,601 [7352] 898,595 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,158,580,214 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,158,580,214 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   A. Banks located in the United States: 793,806,422 [7500]
   B. Other banks qualified under Regulation 30.7: 487,608,222 [7520] 1,281,414,644 [7530]

2. **Securities**
   A. In safekeeping with banks located in the United States: 24,139,895 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 24,139,895 [7570]

3. **Equities with registered futures commission merchants**
   A. Cash: 6,100,258 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 1,878,972 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 7,979,230 [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: 2,460,904,998 [7700]
   B. Securities: 2,186,896,542 [7710]
   C. Unrealized gain (loss) on open futures contracts: -619,573,933 [7720]
   D. Value of long option contracts: 37,402,348 [7730]
   E. Value of short option contracts: -29,445,422 [7735] 4,036,184,533 [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**: 5,349,718,302 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 191,138,088 [7780]

10. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target**: 140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 51,138,088 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 11,301,775,473 [7010]
   - **B. Securities (at market)**: 6,054,297,911 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 19,886,606 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 386,979,646 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -480,555,859 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,282,383,777 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 263,545,671 [7045]
   - Less: amount offset by customer securities: -263,021,460 [7047] 524,211 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,282,907,988 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 5,202,008,909 [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)**: 473,440,536 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,389,455,378 [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)**: 5,580,857,375 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 49,953,422 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 386,979,646 [7132]
    - **B. Value of open short option contracts**: -480,555,859 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 12,941,061 [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)**: 17,615,080,468 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 332,172,480 [7190]

15. **Management Target Amount for Excess funds in segregation**: 280,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: 52,172,480 [7198]
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 6,836,453,575 [8500]
   B. Securities (at market) 5,990,795,150 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,391,351,852 [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) 16,218,600,577 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 97,159,434 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,218,942,192 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,467,746,113 [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) 227,430,158 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,767,425,039 [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) 5,763,364,992 [8650]

9. Net settlement from (to) derivatives clearing organizations 113,581,179 [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) 16,339,547,481 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 120,605,289 [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 28,605,289 [8770]