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 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**: 3,162,308,749 [7315]
   - **B. Securities (at market)**: 2,336,956,406 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -215,840,036 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 32,077,784 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -27,200,087 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,288,302,816 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -271,646,864 [7352] 627,606 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **5,288,930,422 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **5,288,930,422 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 548,660,458 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 646,354,763 [7520] 1,195,015,221 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 109,943,914 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 109,943,914 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 6,128,609 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,665,466 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 7,794,075 [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**: 2,154,591,020 [7700]
   - **B. Securities**: 2,227,012,492 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -217,505,502 [7720]
   - **D. Value of long option contracts**: 32,077,786 [7730]
   - **E. Value of short option contracts**: -27,200,087 [7735] 4,168,975,709 [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**: 5,481,728,919 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **E. Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000 [7780]
   - **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 52,798,497 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: 10,486,229,464 [7010]
   - **Securities (at market)**: 5,717,901,961 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 135,981,483 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 381,392,339 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -436,771,839 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,284,733,408 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 383,582,834 [7045]
   - Less: amount offset by customer securities: -382,178,167 [7047] **1,404,667** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,286,138,075 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **Cash**: 4,650,015,767 [7070]
     - **Securities representing investments of customers' funds (at market)**: 0 [7080]
     - **Securities held for particular customers or option customers in lieu of cash (at market)**: 614,961,207 [7090]
   - **Margins on deposit with derivatives clearing organizations of contract markets**
     - **Cash**: 6,335,662,026 [7100]
     - **Securities representing investments of customers' funds (at market)**: 0 [7110]
     - **Securities held for particular customers or option customers in lieu of cash (at market)**: 5,102,940,754 [7120]
   - **Net settlement from (to) derivatives clearing organizations of contract markets**: -44,006,753 [7130]
   - **Exchange traded options**
     - **A. Value of open long option contracts**: 381,392,339 [7132]
     - **B. Value of open short option contracts**: -436,771,839 [7133]
   - **Net equities with other FCMs**
     - **A. Net liquidating equity**: 14,759,707 [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]

8. **Segregated funds on hand**: 0 [7150]

9. **Total amount in segregation (add lines 7 through 12)**: 16,618,953,208 [7180]

10. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 332,815,133 [7190]

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

12. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
   - **Excess**: 52,815,133 [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
   - Cash: 5,945,372,519 [8500]
   - Securities (at market): 6,078,976,982 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 3,806,054,549 [8520]

3. Cleared swaps options
   - Market value of open cleared swaps option contracts purchased: 0 [8530]
   - Market value of open cleared swaps option contracts granted (sold): 0 [8540]

4. Net Equity (deficit) (add lines 1, 2, and 3): 15,830,404,050 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 108,094,820 [8560]
   - Less: amount offset by customer owned securities: -105,936,584
   - 2,158,236

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 15,832,562,286 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - Cash: 2,212,552,216 [8600]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - Cash: 7,799,761,864 [8630]

9. Net settlement from (to) derivatives clearing organizations
   - 97,070,574 [8660]

10. Cleared swaps options
    - Value of open cleared swaps long option contracts: 0 [8670]
    - Value of open cleared swaps short option contracts: 0 [8680]

11. Net equities with other FCMs
    - Net liquidating equity: 0 [8690]

12. Cleared swaps customer funds on hand
    - Cash: 0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): 15,994,220,488 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 161,658,202 [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: 69,658,202 [8770]