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: 280,000,000

b. Minimum percentage of customer segregated funds required: 0%

c. Dollar amount range between: 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

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

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 **3,563,469,496** [7315]
   - B. Securities (at market) **2,096,409,200** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** **-461,989,567** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade **5,054,810** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade **-4,234,086** [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** **5,198,709,853** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities **5,199,992,876** [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** **5,199,992,876** [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** **5,199,992,876** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States **276,850,027** [7500]
   - B. Other banks qualified under Regulation 30.7 **1,007,899,555** [7520] **1,284,749,582** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States **175,040,978** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **175,040,978** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash **6,612,502** [7580]
   - B. Securities **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts **33,264** [7600]
   - D. Value of long option contracts **0** [7610]
   - E. Value of short option contracts **0** [7615] **6,645,766** [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 **2,507,550,790** [7700]
   - B. Securities **1,921,368,223** [7710]
   - C. Unrealized gain (loss) on open futures contracts **-462,022,832** [7720]
   - D. Value of long option contracts **5,054,810** [7730]
   - E. Value of short option contracts **-4,234,086** [7735] **3,967,716,905** [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** **5,434,153,231** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** **234,160,355** [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** **94,160,355** [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 7,953,966,538 [7010]
   - B. Securities (at market): 6,204,022,360 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: 2,597,220,631 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 269,297,253 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -341,295,940 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 16,683,210,842 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -256,607,296 [7047] 1,436,904 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 16,684,647,746 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,534,323,352 [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): 523,634,642 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,258,700,484 [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): 5,680,387,718 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value: 82,148,629 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 269,297,253 [7132]
    - B. Value of open short option contracts: -341,295,940 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 8,714,172 [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**
    - Value: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 17,015,910,310 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess: 331,262,564 [7190]

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - Excess: 51,262,564 [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 10,007,499,824 [8500]
   B. Securities (at market) 5,604,762,519 [8510]

2. Net unrealized profit (loss) in open cleared swaps 84,285,443 [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 15,696,547,786 [8550]
   Less: amount offset by customer owned securities -35,279,453 [8570] 1,837,279

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,698,385,065 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,103,208,219 [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) 388,813,349 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,150,255,751 [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) 5,215,949,170 [8650]

9. Net settlement from (to) derivatives clearing organizations 37,981,768 [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) 15,896,208,257 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 197,823,192 [8730]

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 105,823,192 [8770]