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: 235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0
   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
   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
   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**
     - Foreign Futures and Foreign Options Secured Amounts: 3,281,435,375 [7315]
   - **B. Securities (at market)**
     - Foreign Futures and Foreign Options Secured Amounts: 2,569,213,570 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - Foreign Futures and Foreign Options Secured Amounts: -423,333,174 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - Foreign Futures and Foreign Options Secured Amounts: 16,434,823 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - Foreign Futures and Foreign Options Secured Amounts: -12,392,142 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - Foreign Futures and Foreign Options Secured Amounts: 5,431,358,452 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - Foreign Futures and Foreign Options Secured Amounts: 2,007,172 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - Foreign Futures and Foreign Options Secured Amounts: 5,433,365,624 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - Foreign Futures and Foreign Options Secured Amounts: 5,433,365,624 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - Funds Deposited in separate Regulation 30.7 accounts: 300,239,560 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - Funds Deposited in separate Regulation 30.7 accounts: 212,868,194 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - Funds Deposited in separate Regulation 30.7 accounts: 707,030,618 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7560] 707,030,618 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - Funds Deposited in separate Regulation 30.7 accounts: 5,553,625 [7580]
   - **B. Securities**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: -1,020,910 [7600]
   - **D. Value of long option contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7610]
   - **E. Value of short option contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7615] 4,532,715 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7640]
   - **B. Securities**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7650]
   - **C. Amount due to (from) clearing organization - daily variation**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7660]
   - **D. Value of long option contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7670]
   - **E. Value of short option contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     - Funds Deposited in separate Regulation 30.7 accounts: 2,955,143,342 [7700]
   - **B. Securities**
     - Funds Deposited in separate Regulation 30.7 accounts: 1,862,182,952 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: 422,312,265 [7720]
   - **D. Value of long option contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: 16,434,823 [7730]
   - **E. Value of short option contracts**
     - Funds Deposited in separate Regulation 30.7 accounts: -12,392,142 [7735] 4,399,056,710 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - Funds Deposited in separate Regulation 30.7 accounts: 0 [7760]

7. **Segregated funds on hand**
   - Funds Deposited in separate Regulation 30.7 accounts: 0 [7765]

8. **Total funds in separate section 30.7 accounts**
   - Funds Deposited in separate Regulation 30.7 accounts: 5,623,727,797 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Funds Deposited in separate Regulation 30.7 accounts: 190,362,173 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - Funds Deposited in separate Regulation 30.7 accounts: 140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Funds Deposited in separate Regulation 30.7 accounts: 50,362,173 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: 10,135,717,034 [7010]
   - **Securities (at market)**: 6,272,906,155 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 453,010,545 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 539,378,805 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -373,819,252 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,027,193,287 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 691,531,074 [7045]
   - **Less: amount offset by customer securities**: -686,455,181 [7047] 5,075,893 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,032,269,180 [7060]

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 3,858,519,069 [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)**: 914,672,706 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 6,715,683,876 [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)**: 5,358,233,449 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 292,444,867 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 539,378,805 [7132]
    - **Value of open short option contracts**: -373,819,252 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 11,797,742 [7140]
    - **Securities representing investments of customers’ funds (at market)**: 0 [7160]
    - **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)**: 17,316,911,262 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 284,642,082 [7190]

15. **Management Target Amount for Excess funds in segregation**: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: 49,642,082 [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
   B. Securities (at market)

2. Net unrealized profit (loss) in open cleared swaps

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased
   B. Market value of open cleared swaps option contracts granted (sold)

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

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

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash
   B. Securities representing investments of cleared swaps customers' funds (at market)

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash
   B. Securities representing investments of cleared swaps customers' funds (at market)
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)

9. Net settlement from (to) derivatives clearing organizations

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts
    B. Value of open cleared swaps short option contracts

11. Net equities with other FCMs
    A. Net liquidating equity
    B. Securities representing investments of cleared swaps customers' funds (at market)
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)

12. Cleared swaps customer funds on hand
    A. Cash
    B. Securities representing investments of cleared swaps customers' funds (at market)
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)

15. Management Target Amount for Excess funds in cleared swaps segregated accounts

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management

<table>
<thead>
<tr>
<th>Category</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>17,407,328,590 [8500]</td>
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<tr>
<td>B. Securities (at market)</td>
<td>6,208,477,606 [8510]</td>
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<tr>
<td>Net unrealized profit (loss) in open cleared swaps</td>
<td>-6,505,054,097 [8520]</td>
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<tr>
<td>Cleared swaps options</td>
<td></td>
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<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
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</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
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<tr>
<td>Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>17,110,752,099 [8550]</td>
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<tr>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>67,096,116 [8560]</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-61,316,839 [8570]</td>
<td>5,779,277 [8580]</td>
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<tr>
<td>Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>17,116,531,376 [8590]</td>
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<tr>
<td>Deposited in cleared swaps customer segregated accounts at banks</td>
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<tr>
<td>A. Cash</td>
<td>3,437,164,199 [8600]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
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<tr>
<td>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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<tr>
<td>A. Cash</td>
<td>7,730,340,202 [8630]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>5,783,704,010 [8650]</td>
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<tr>
<td>Net settlement from (to) derivatives clearing organizations</td>
<td>486,680,440 [8660]</td>
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<tr>
<td>Cleared swaps options</td>
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<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
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<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
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<tr>
<td>Net equities with other FCMs</td>
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<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>Cleared swaps customer funds on hand</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 0 [8715]</td>
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<tr>
<td>Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>17,862,662,447 [8720]</td>
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<tr>
<td>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>746,131,071 [8730]</td>
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<tr>
<td>Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000 [8760]</td>
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<tr>
<td>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>654,131,071 [8770]</td>
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