Daily Segregation - Cover Page

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 $235,000,000
  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**
   - **Cash**: 2,808,861,115 [7315]
   - **Securities (at market)**: 2,570,665,974 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -10,459,339 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**: 18,309,167 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**: -11,818,594 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,375,558,323 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 144,792,506 [7351]
   - **Less: amount offset by customer owned securities**: -142,364,391 [7352] 2,428,115 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,377,986,438 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,377,986,438 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **Banks located in the United States**: 288,160,923 [7500]
   - **Other banks qualified under Regulation 30.7**: 278,756,826 [7520] 566,917,749 [7530]

2. **Securities**
   - **In safekeeping with banks located in the United States**: 790,245,791 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 790,245,791 [7570]

3. **Equities with registered futures commission merchants**
   - **Cash**: 4,834,498 [7580]
   - **Securities**: 0 [7590]
   - **Unrealized gain (loss) on open futures contracts**: 2,141,092 [7600]
   - **Value of long option contracts**: 0 [7610]
   - **Value of short option contracts**: 0 [7615] 6,975,590 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**: 0 [7640]
   - **Securities**: 0 [7650]
   - **Amount due to (from) clearing organization - daily variation**: 0 [7660]
   - **Value of long option contracts**: 0 [7670]
   - **Value of short option contracts**: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 2,431,673,766 [7700]
   - **Securities**: 1,780,420,183 [7710]
   - **Unrealized gain (loss) on open futures contracts**: -12,600,431 [7720]
   - **Value of long option contracts**: 18,309,167 [7730]
   - **Value of short option contracts**: -11,818,594 [7735] 4,205,984,091 [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**: 5,570,123,221 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 192,136,783 [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**: 52,136,783 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: \( 6,020,506,381 \) [7010]
   - B. Securities (at market): \( 5,907,644,519 \) [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: \( 3,887,282,998 \) [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: \( 596,408,204 \) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \( -344,186,164 \) [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): \( 16,067,655,938 \) [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: \( 361,000,025 \) [7045]
   - Less: amount offset by customer securities: \( -359,604,641 \) [7047] \( 1,395,384 \) [7050]

6. Amount required to be segregated (add lines 4 and 5): \( 16,069,051,322 \) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: \( 4,524,821,005 \) [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): \( 558,949,537 \) [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: \( 6,069,285,440 \) [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): \( 5,348,694,982 \) [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: \( -405,206,357 \) [7130]

10. Exchange traded options
    - A. Value of open long option contracts: \( 596,408,204 \) [7132]
    - B. Value of open short option contracts: \( -344,186,164 \) [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: \( 7,599,170 \) [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): \( 16,356,365,817 \) [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): \( 287,314,495 \) [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: \( 52,314,495 \) [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 $18,351,103,703 [8500]
   B. Securities (at market) $6,196,475,306 [8510]

2. Net unrealized profit (loss) in open cleared swaps $-7,810,257,895 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) $16,737,321,114 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount $69,040,392 [8560]
   Less: amount offset by customer owned securities $-67,712,977 [8570] $1,327,415 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) $16,738,648,529 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash $3,247,077,590 [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) $243,256,509 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash $7,906,548,682 [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) $5,953,218,797 [8650]

8. Net settlement from (to) derivatives clearing organizations $-264,111,910 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) $17,085,989,668 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) $347,341,139 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts $92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management $255,341,139 [8770]