Daily Segregation - Cover Page

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between:and; or
d. Percentage range of customer segregated funds required between:% and%.

235,000,000
0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between:and; or
d. Percentage range of customer secured funds required between:% and%.

140,000,000
0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between:and; or
d. Percentage range of cleared swaps customer collateral required between:% and%.

92,000,000
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 2,658,977,728 [7315]
   B. Securities (at market) 2,511,495,179 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 386,414,713 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 18,440,096 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,876,945 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,558,450,771 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 95,042,145 [7352] 798,453 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,559,249,224 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,559,249,224 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 219,870,600 [7500]
   B. Other banks qualified under Regulation 30.7 415,943,035 [7520] 635,813,635 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 875,616,644 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 875,616,644 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,465,289 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 593,026 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,058,315 [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 2,208,095,654 [7700]
   B. Securities 1,635,878,535 [7710]
   C. Unrealized gain (loss) on open futures contracts 385,821,687 [7720]
   D. Value of long option contracts 18,440,096 [7730]
   E. Value of short option contracts -16,876,945 [7735] 4,231,359,027 [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 5,749,847,621 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,598,397 [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 50,598,397 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(7,770,207,146 \quad [7010]\)
   - B. Securities (at market): \(6,139,632,441 \quad [7020]\)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(3,283,120,952 \quad [7030]\)

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(631,345,373 \quad [7032]\)
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-556,280,236 \quad [7033]\)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(17,268,025,676 \quad [7040]\)

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: \(-96,355,379 \quad [7047] \quad 84,288 \quad [7050]\)

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(17,268,109,964 \quad [7060]\)

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: \(4,605,212,954 \quad [7070]\)
   - B. Securities representing investments of customers’ funds (at market): \(0 \quad [7080]\)
   - C. Securities held for particular customers or option customers in lieu of cash (at market): \(652,636,109 \quad [7090]\)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(6,622,310,184 \quad [7100]\)
   - B. Securities representing investments of customers’ funds (at market): \(0 \quad [7110]\)
   - C. Securities held for particular customers or option customers in lieu of cash (at market): \(5,486,996,332 \quad [7120]\)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(102,237,390 \quad [7130]\)

10. **Exchange traded options**
    - A. Value of open long option contracts: \(631,345,373 \quad [7132]\)
    - B. Value of open short option contracts: \(-556,280,236 \quad [7133]\)

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(9,782,942 \quad [7140]\)
    - B. Securities representing investments of customers’ funds (at market): \(0 \quad [7160]\)
    - C. Securities held for particular customers or option customers in lieu of cash (at market): \(0 \quad [7170]\)

12. Segregated funds on hand
    - \(0 \quad [7150]\)

13. **Total amount in segregation (add lines 7 through 12)**
    - \(17,554,241,048 \quad [7180]\)

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(286,131,084 \quad [7190]\)

15. **Management Target Amount for Excess funds in segregation**
    - \(235,000,000 \quad [7194]\)

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: \(51,131,084 \quad [7198]\)
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 18,126,871,453 [8500]
   B. Securities (at market) 6,696,217,833 [8510]

2. Net unrealized profit (loss) in open cleared swaps -7,055,422,932 [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) 17,767,666,354 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 64,855,984 [8560]
   Less: amount offset by customer owned securities -63,293,360 [8570] 1,562,624 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17,769,228,978 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,251,925,587 [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) 290,064,445 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,598,601,071 [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) 6,406,153,388 [8650]

9. Net settlement from (to) derivatives clearing organizations -250,329,676 [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) 18,296,414,815 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 527,185,837 [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 435,185,837 [8770]