Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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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
- d. 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
- d. 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
- d. 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: 2,649,017,863 [7315]
   - B. Securities (at market): 2,251,468,819 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 536,031,601 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 7,308,305 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,673,476 [7345]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,435,153,112 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -91,219,283 [7355]
   - 971,699 [7354]
   - 5,436,124,811 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,436,124,811 [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,436,124,811 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 315,046,891 [7500]
   - B. Other banks qualified under Regulation 30.7: 371,689,962 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 425,788,640 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 8,458,501 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,372,692 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 2,145,873,759 [7700]
   - B. Securities: 1,825,680,180 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 537,404,293 [7720]
   - D. Value of long option contracts: 7,308,305 [7730]
   - E. Value of short option contracts: -8,673,476 [7735]

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**: 5,627,204,363 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 191,079,552 [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**: 51,079,552 [7785]
### Daily Segregation - Segregation Statement

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   - A. Cash
     - 9,566,591,208 [7010]
   - B. Securities (at market)
     - 6,305,942,307 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - 1,650,922,703 [7030]
3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - 316,414,534 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -234,322,054 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3)
   - 17,605,548,698 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 210,199,405 [7045]
   - Less: amount offset by customer securities
     - -209,994,563 [7047]
     - 204,842 [7050]
6. Amount required to be segregated (add lines 4 and 5)
   - 17,605,753,540 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash
     - 4,643,157,472 [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)
     - 539,321,697 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - 6,657,501,264 [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)
     - 5,766,620,610 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets
   - 196,560,045 [7130]
10. Exchange traded options
    - A. Value of open long option contracts
        - 316,414,534 [7132]
    - B. Value of open short option contracts
        - -234,322,054 [7133]
11. Net equities with other FCMs
    - A. Net liquidating equity
        - 9,268,765 [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)
    - 17,894,522,333 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 288,768,793 [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
      - 53,768,793 [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 20,807,899,168 [8500]
   B. Securities (at market) 8,931,109,128 [8510]
2. Net unrealized profit (loss) in open cleared swaps -8,113,331,108 [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) 21,625,677,188 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 20,135,663 [8560]
   Less: amount offset by customer owned securities -17,426,332 [8570] 2,709,331 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 21,628,386,519 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,891,762,950 [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) 13,233,162 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,117,769,510 [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) 8,917,875,966 [8650]
9. Net settlement from (to) derivatives clearing organizations 43,147,945 [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) 21,983,789,533 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 355,403,014 [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 263,403,014 [8770]