Name of Company
Morgan Stanley & Co. LLC

Contact Name
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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
   3,434,650,378 [7315]
   B. Securities (at market)
   2,204,376,857 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   -139,949,356 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   6,241,623 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -8,251,244 [7337]

4. Net equity (deficit) (add lines 1, 2. and 3.)
   5,497,068,258 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   181,076,890 [7351]
   Less: amount offset by customer owned securities
   -155,759,615 [7352]
   25,317,275

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   5,522,385,533 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   5,522,385,533 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States
   59,408,720 [7500]
   B. Other banks qualified under Regulation 30.7
   805,333,412 [7520] 864,742,132 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
   350,484,760 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   0 [7560] 350,484,760 [7570]

3. Equities with registered futures commission merchants
   A. Cash
   14,986,903 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   -924,798 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   0 [7615] 14,062,105 [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
   2,774,159,002 [7700]
   B. Securities
   1,853,892,097 [7710]
   C. Unrealized gain (loss) on open futures contracts
   -139,024,558 [7720]
   D. Value of long option contracts
   6,241,623 [7730]
   E. Value of short option contracts
   -8,251,244 [7735] 4,487,016,920 [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
   5,716,305,917 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   193,920,384 [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
    53,920,384 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 9,353,656,227 [7010]
   - **B. Securities (at market)**: 5,859,043,419 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,216,186,212 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 422,028,789 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -341,888,223 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,509,026,424 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 111,831,688 [7045]
   - **Less: amount offset by customer securities**: -110,093,807 [7047] 1,737,881 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,510,764,305 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 3,819,818,646 [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)**: 856,692,584 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 7,925,997,213 [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)**: 5,002,350,835 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 108,180,529 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 422,028,789 [7132]
    - **B. Value of open short option contracts**: -341,888,223 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 3,549,280 [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)**: 17,796,729,653 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 285,965,348 [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**: 50,965,348 [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 21,016,141,053 [8500]
   B. Securities (at market) 8,739,181,028 [8510]
2. Net unrealized profit (loss) in open cleared swaps -7,667,363,408 [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) 22,087,958,673 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 6,878,159 [8560]
   Less: amount offset by customer owned securities -6,167,065 [8570] 711,094 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,088,669,767 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,300,101,484 [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) 1,635,933 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,289,097,626 [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) 8,737,545,095 [8650]
9. Net settlement from (to) derivatives clearing organizations -12,291,088 [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 [8715]
    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) 22,316,089,050 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 227,419,283 [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 135,419,283 [8770]