Name of Company: Morgan Stanley & Co. LLC

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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**
   
   A. Cash 4,525,434,960 [7315]
   
   B. Securities (at market) 2,638,318,194 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 33,646,810 [7325]

3. **Exchange traded options**
   
   a. Market value of open option contracts purchased on a foreign board of trade 5,746,318 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade -12,329,974 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,190,816,308 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   
   Less: amount offset by customer owned securities -121,800,074 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,197,444,650 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 7,197,444,650 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   
   A. Banks located in the United States 638,646,530 [7500]
   
   B. Other banks qualified under Regulation 30.7 409,654,625 [7520] 1,048,301,155 [7530]

2. **Securities**
   
   A. In safekeeping with banks located in the United States 630,001,357 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 630,001,357 [7570]

3. **Equities with registered futures commission merchants**
   
   A. Cash 12,042,432 [7580]
   
   B. Securities 0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts 1,892,537 [7600]
   
   D. Value of long option contracts 0 [7610]
   
   E. Value of short option contracts 0 [7615] 13,934,969 [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 3,762,909,101 [7700]
   
   B. Securities 2,008,316,837 [7710]
   
   C. Unrealized gain (loss) on open futures contracts 31,754,273 [7720]
   
   D. Value of long option contracts 5,746,318 [7730]
   
   E. Value of short option contracts -12,329,974 [7735] 5,796,396,555 [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** 7,488,634,036 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 291,189,386 [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** 151,189,386 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 10,302,426,354 [7010]
   B. Securities (at market) 8,210,566,813 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 6,678,261,372 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 609,723,395 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -530,363,534 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,270,614,400 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 466,380,536 [7045]
   Less: amount offset by customer securities -457,611,568 [7047] 8,768,968 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,279,383,368 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,632,705,157 [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) 1,225,519,769 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,310,690,145 [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) 6,985,047,044 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -280,755,975 [7130]

10. Exchange traded options
    A. Value of open long option contracts 609,723,395 [7132]
    B. Value of open short option contracts -530,363,534 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,928,999 [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) 25,966,495,000 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 687,111,632 [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 452,111,632 [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 **35,524,218,166** [8500]
   B. Securities (at market) **9,664,735,093** [8510]

2. **Net unrealized profit (loss) in open cleared swaps** **-17,628,536,478** [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)** **27,560,416,781** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** **233,611,095** [8560]
   Less: amount offset by customer owned securities **-232,981,925** [8570] **629,170** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** **27,561,045,951** [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   A. Cash **5,625,585,817** [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) **73,599,324** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   A. Cash **13,129,328,916** [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) **9,591,135,769** [8650]

9. **Net settlement from (to) derivatives clearing organizations** **-371,870,740** [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)** **28,047,779,086** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** **486,733,135** [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** **394,733,135** [8770]