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 CH
### 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 5,581,479,129 [7315]
   B. Securities (at market) 1,906,572,049 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 924,591,605 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 56,481,224 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -37,308,837 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,431,815,170 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -55,885,766 [7352] 1,234,002 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,433,049,172 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,433,049,171 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 223,262,719 [7500]
   B. Other banks qualified under Regulation 30.7 588,359,042 [7520] 811,621,761 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 542,964,060 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 54,320,945 [7560] 597,285,005 [7570]

3. Equities with registered futures commission merchants
   A. Cash 9,890,890 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -2,918,520 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,972,370 [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 4,981,216,780 [7700]
   B. Securities 1,309,287,044 [7710]
   C. Unrealized gain (loss) on open futures contracts 927,510,125 [7720]
   D. Value of long option contracts 56,481,224 [7730]
   E. Value of short option contracts -37,308,837 [7735] 7,237,186,336 [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 8,653,065,472 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 220,016,301 [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 80,016,301 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**
     - 17,374,302,724 [7010]
   - **B. Securities (at market)**
     - 7,471,979,899 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -61,717,302 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 2,002,815,950 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -1,622,149,878 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,165,231,393 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 485,859,674 [7045]
   - Less: amount offset by customer securities
     - -484,417,222 [7047] 1,442,452 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,166,673,845 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - **A. Cash**
       - 2,322,879,987 [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)**
       - 3,040,305,886 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 15,420,649,062 [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)**
     - 4,282,528,030 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -57,161,179 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 2,002,815,950 [7132]
    - **B. Value of open short option contracts**
      - -1,622,149,878 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 13,231,683 [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**
    - 149,145,983 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,552,245,524 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 385,571,679 [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
      - 150,571,679 [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: 14,371,233,569
   - B. Securities (at market): 10,267,051,695

2. **Net unrealized profit (loss) in open cleared swaps**: 1,181,266,876

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 25,819,552,140

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 119,725,677

   - Less: amount offset by customer owned securities: -117,741,304
     - 1,984,373

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,821,536,513

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,911,729,002
   - 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): 8,031,381

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 12,470,283,769
   - 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): 10,259,020,314

9. **Net settlement from (to) derivatives clearing organizations**: 481,606,366

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 26,130,670,832

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 309,134,319

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 217,134,319