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: ; 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 0
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 0
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 0
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**: $5,432,903,766 [7315]
   - **B. Securities (at market)**: $1,961,201,248 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $708,816,046 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: $29,692,859 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: $-21,469,355 [7337]
   - **c. Net equity (deficit) (add lines 1. 2. and 3.)**: $8,111,144,564 [7345]

4. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: $-26,457,646 [7352]
   - **Net Liquidating Equity Method (add lines 4 and 5)**: $8,113,169,600 [7355]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $8,113,169,600 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: $533,342,874 [7500]
   - **B. Other banks qualified under Regulation 30.7**: $372,939,200 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: $663,265,976 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: $118,132,788 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: $7,393,723 [7580]
   - **B. Securities**: $0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: $-25,333 [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**: $4,734,261,276 [7700]
   - **B. Securities**: $1,179,802,483 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: $708,841,379 [7720]
   - **D. Value of long option contracts**: $29,692,859 [7730]
   - **E. Value of short option contracts**: $-21,469,355 [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**: $8,326,177,870 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Excess (deficiency) Set Aside for Secured Amount**: $213,008,270 [7380]

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**: $73,008,270 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - Cash: **20,754,714,109** [7010]
   - Securities (at market): **6,956,138,992** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-2,675,952,830** [7030]

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: **1,425,957,985** [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: **-890,067,927** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **25,570,790,329** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **372,969,661** [7045]

6. **Less: amount offset by customer securities**
   - **-368,215,768** [7047]

7. **Amount required to be segregated (add lines 4 and 5)**
   - **25,575,544,222** [7060]

8. **Funds in segregated accounts**
   - **3,940,709,216** [7070]
   - **1,620,677,501** [7090]

9. **Margins on deposit with derivatives clearing organizations of contract markets**
   - Cash: **13,919,583,035** [7100]
   - Securities representing investments of customers’ funds (at market): **0** [7110]

10. **Net settlement from (to) derivatives clearing organizations of contract markets**
    - **611,042,588** [7130]

11. **Exchange traded options**
    - Value of open long option contracts: **1,425,957,985** [7132]
    - Value of open short option contracts: **-890,067,927** [7133]

12. **Net equities with other FCMs**
    - Net liquidating equity: **7,428,675** [7140]
    - Securities representing investments of customers’ funds (at market): **0** [7160]

13. **Segregated funds on hand**
    - **150,121,895** [7150]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **25,970,792,564** [7180]

15. **Management Target Amount for Excess funds in segregation**
    - **395,248,342** [7190]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: **235,000,000** [7194]
    - **160,248,342** [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 10,981,662,849 [8500]
   - B. Securities (at market) 10,119,097,541 [8510]

2. **Net unrealized profit (loss) in open cleared swaps** 4,801,903,579 [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Net Equity (deficit) (add lines 1, 2, and 3) 25,902,663,969 [8550]
   - Less: amount offset by customer owned securities -169,097,980 [8570] 3,626,167 [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** 25,906,290,136 [8590]

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash 2,926,116,920 [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) 34,587,669 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash 13,360,967,609 [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) 10,084,509,872 [8650]

8. **Net settlement from (to) derivatives clearing organizations** -148,000,714 [8660]

9. **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]

10. **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]

11. **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 0 [8715]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** 26,258,181,356 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** 351,891,220 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts** 92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management** 259,891,220 [8770]