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
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 4,937,528,081 [7315]
   B. Securities (at market) 2,095,329,037 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,183,718,420 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 48,371,866 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -30,132,282 [7337]
   4. Net equity (deficit) (add lines 1. 2. and 3.) 8,234,815,122 [7345]
   5. Account liquidating to a deficit and account with a debit balances - gross amount 39,151,897 [7351]
      Less: amount offset by customer owned securities -38,125,719 [7352] 1,026,178 [7354]
   6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,235,841,300 [7355]
   7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,235,841,300 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 328,596,577 [7500]
   B. Other banks qualified under Regulation 30.7 457,994,720 [7520] 786,591,297 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 821,095,922 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 106,624,485 [7560] 927,720,407 [7570]

3. Equities with registered futures commission merchants
   A. Cash 8,172,820 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 7,116,271 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 15,289,091 [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 4,387,972,020 [7700]
   B. Securities 1,167,608,630 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,176,602,149 [7720]
   D. Value of long option contracts 48,371,866 [7730]
   E. Value of short option contracts -30,132,282 [7735] 6,750,422,383 [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 8,480,023,178 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 244,181,878 [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 104,181,878 [7785]
### Daily Segregation - Segregation Statement

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

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>1. Net ledger balance</strong></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>(18,638,885,221)</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>(7,162,881,398)</td>
</tr>
<tr>
<td><strong>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</strong></td>
<td>(-2,473,733,638)</td>
</tr>
<tr>
<td><strong>3. Exchange traded options</strong></td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>(1,493,057,299)</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>(-980,103,026)</td>
</tr>
<tr>
<td><strong>4. Net equity (deficit) (add lines 1, 2 and 3)</strong></td>
<td>(23,840,987,254)</td>
</tr>
<tr>
<td><strong>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</strong></td>
<td>(828,593,243)</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>(-828,161,466)</td>
</tr>
<tr>
<td></td>
<td>(431,777)</td>
</tr>
<tr>
<td><strong>6. Amount required to be segregated (add lines 4 and 5)</strong></td>
<td>(23,841,419,031)</td>
</tr>
<tr>
<td><strong>7. Deposited in segregated funds bank accounts</strong></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>(2,190,035,991)</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>(0)</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>(2,602,518,088)</td>
</tr>
<tr>
<td><strong>8. Margins on deposit with derivatives clearing organizations of contract markets</strong></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>(14,270,359,042)</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>(0)</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>(4,404,794,811)</td>
</tr>
<tr>
<td><strong>9. Net settlement from (to) derivatives clearing organizations of contract markets</strong></td>
<td>(86,748,730)</td>
</tr>
<tr>
<td><strong>10. Exchange traded options</strong></td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>(1,493,057,299)</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>(-980,103,026)</td>
</tr>
<tr>
<td><strong>11. Net equities with other FCMs</strong></td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>(7,945,264)</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>(0)</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>(0)</td>
</tr>
<tr>
<td><strong>12. Segregated funds on hand</strong></td>
<td>(155,568,499)</td>
</tr>
<tr>
<td><strong>13. Total amount in segregation (add lines 7 through 12)</strong></td>
<td>(24,230,924,698)</td>
</tr>
<tr>
<td><strong>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</strong></td>
<td>(389,505,667)</td>
</tr>
<tr>
<td><strong>15. Management Target Amount for Excess funds in segregation</strong></td>
<td>(235,000,000)</td>
</tr>
<tr>
<td><strong>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</strong></td>
<td>(154,505,667)</td>
</tr>
</tbody>
</table>
## Daily Segregation - Swaps Statement

### 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**
     - $8,916,248,386 [8500]
   - **B. Securities (at market)**
     - $9,879,607,010 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $7,932,328,660 [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)**
   - $26,728,184,056 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - $329,259,658 [8560]
     - $-325,323,411 [8570]
     - $3,936,247 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $26,732,120,303 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - $2,486,467,662 [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)**
     - $6,547,748 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - $14,558,451,439 [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)**
     - $9,873,059,262 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $195,805,808 [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)**
    - $27,120,331,919 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $388,211,616 [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**
    - $296,211,616 [8770]