Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- 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):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- 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):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 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: 5,690,396,264 [7315]
   B. Securities (at market): 2,124,340,955 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 683,686,318 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 58,271,364 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -38,869,113 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,517,825,788 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 75,815,987 [7351]
   Less: amount offset by customer owned securities: -74,076,451 [7352] 1,739,536 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,519,565,324 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,519,565,324 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 323,437,924 [7500]
   B. Other banks qualified under Regulation 30.7: 467,116,182 [7520] 790,554,106 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 854,423,738 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 100,583,728 [7560] 955,007,466 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 9,774,194 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 9,680,828 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 19,455,022 [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: 5,108,983,821 [7700]
   B. Securities: 1,169,333,489 [7710]
   C. Unrealized gain (loss) on open futures contracts: 674,005,490 [7720]
   D. Value of long option contracts: 58,271,364 [7730]
   E. Value of short option contracts: -38,869,113 [7735] 6,971,725,051 [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: 8,736,741,645 [7770]


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: 77,176,321 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

1. **Net ledger balance**
   - **A. Cash:** 18,321,176,044 [7010]
   - **B. Securities (at market):** 7,545,024,493 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **(-)423,022,896** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 1,422,668,561 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -898,635,270 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **25,967,210,932** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **543,016,916** [7045]
   - **Less: amount offset by customer securities:** -537,010,516 [7047] **6,006,400** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **25,973,217,332** [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** 4,280,279,038 [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):** 1,323,091,936 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 14,114,973,324 [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):** 6,062,031,199 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **(-)132,866,951** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts:** 1,422,668,561 [7132]
    - **B. Value of open short option contracts:** -898,635,270 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity:** 26,115,409 [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**
    - **159,901,358** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **26,357,558,604** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **384,341,272** [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**
    - **149,341,272** [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
     - 9,948,545,190 [8500]
   - B. Securities (at market)
     - 10,013,733,363 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 5,414,499,521 [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)**
   - 25,376,778,074 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 339,636,037 [8560]
   - Less: amount offset by customer owned securities
     - -338,494,162 [8570]
     - 1,141,875 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,377,919,949 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 4,392,436,884 [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)
     - 6,644,795 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 13,835,715,133 [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)
     - 10,007,088,568 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -1,686,853,244 [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 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 26,555,032,136 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 1,177,112,187 [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**
    - 1,085,112,187 [8770]