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**: 7,228,268,008 [7315]
   - **B. Securities (at market)**: 3,025,284,327 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -784,861,209 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 38,337,261 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -31,561,996 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,475,466,391 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 439,174,682 [7351]
   - Less: amount offset by customer owned securities
     - 4,004,853 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5)**: 9,479,471,244 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,479,471,244 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 323,164,871 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 300,215,851 [7520] 623,380,722 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 743,891,503 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 114,092,792 [7560] 857,984,295 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 23,208,257 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -318,021 [7600]
   - **D. Value of long option contracts**: 38,337,261 [7730]
   - **E. Value of short option contracts**: -31,561,996 [7735] 8,192,746,772 [7740]

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**: 6,803,214,663 [7700]
   - **B. Securities**: 2,167,300,032 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -784,543,188 [7720]
   - **D. Value of long option contracts**: 38,337,261 [7730]
   - **E. Value of short option contracts**: -31,561,996 [7735] 8,192,746,772 [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**: 9,697,002,025 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount**
   - **Set Aside (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,530,781 [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**: 77,530,781 [7785]
<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td><strong>Net ledger balance</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>18,797,961,681 [7010]</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>9,188,115,425 [7020]</td>
</tr>
<tr>
<td>2.</td>
<td><strong>Net unrealized profit (loss) in open futures contracts traded on a contract</strong></td>
<td>1,000,565,895 [7030]</td>
</tr>
<tr>
<td>3.</td>
<td><strong>Exchange traded options</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>2,050,446,360 [7032]</td>
</tr>
<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-1,559,149,141 [7033]</td>
</tr>
<tr>
<td>4.</td>
<td><strong>Net equity (deficit) (add lines 1, 2 and 3)</strong></td>
<td>29,477,940,220 [7040]</td>
</tr>
<tr>
<td>5.</td>
<td><strong>Accounts liquidating to a deficit and accounts with debit balances - gross amount</strong></td>
<td>364,374,331 [7045]</td>
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<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td>-360,742,963 [7047]</td>
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<td></td>
<td></td>
<td>3,631,368 [7050]</td>
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<tr>
<td>6.</td>
<td><strong>Amount required to be segregated (add lines 4 and 5)</strong></td>
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</tr>
<tr>
<td></td>
<td><strong>FUNDS IN SEGREGATED ACCOUNTS</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>3,076,301,134 [7070]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7080]</td>
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<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,068,199,709 [7090]</td>
</tr>
<tr>
<td>8.</td>
<td><strong>Margins on deposit with derivatives clearing organizations of contract markets</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>16,537,364,868 [7100]</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,975,354,841 [7120]</td>
</tr>
<tr>
<td>9.</td>
<td><strong>Net settlement from (to) derivatives clearing organizations of contract markets</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>558,134,888 [7130]</td>
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<tr>
<td>10.</td>
<td><strong>Exchange traded options</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Value of open long option contracts</td>
<td>2,050,446,360 [7132]</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td>-1,559,149,141 [7133]</td>
</tr>
<tr>
<td>11.</td>
<td><strong>Net equities with other FCMs</strong></td>
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<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td>14,975,244 [7140]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7160]</td>
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<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td>12.</td>
<td><strong>Segregated funds on hand</strong></td>
<td>144,560,875 [7150]</td>
</tr>
<tr>
<td>13.</td>
<td><strong>Total amount in segregation (add lines 7 through 12)</strong></td>
<td>29,866,188,778 [7180]</td>
</tr>
<tr>
<td>14.</td>
<td><strong>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</strong></td>
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<td></td>
<td>384,617,190 [7190]</td>
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<tr>
<td>15.</td>
<td><strong>Management Target Amount for Excess funds in segregation</strong></td>
<td>235,000,000 [7194]</td>
</tr>
<tr>
<td>16.</td>
<td><strong>Excess (deficiency) funds in segregation over (under) Management Target Amount</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Excess</strong></td>
<td>149,617,190 [7198]</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: 8,287,663,323 [8500]
   - B. Securities (at market): 9,345,899,785 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 10,966,001,320 [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)**
   - 28,599,584,428 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - Total: 120,506,239 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 28,601,500,883 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,740,789,398 [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): 8,473,334 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 16,035,218,885 [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): 9,337,426,451 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -182,568,750 [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)**
    - 28,939,339,318 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 337,838,435 [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**
    - 245,838,435 [8770]