Name of Company: Morgan Stanley & Co. LLC

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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
### 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**: 6,902,448,838 [7315]
   - **B. Securities (at market)**: 2,993,849,751 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -567,082,794 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 28,922,031 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -16,236,777 [7337]
   - **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,341,901,049 [7345]

4. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -405,727,592 [7352] 504,661 [7354]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,342,405,710 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,342,405,710 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 362,746,434 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 319,476,037 [7520] 682,222,471 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 769,426,863 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 116,487,621 [7560] 885,914,484 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 22,502,229 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 2,500,334 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 25,002,563 [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**: 6,477,194,728 [7700]
   - **B. Securities**: 2,107,935,267 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -569,583,128 [7720]
   - **D. Value of long option contracts**: 28,922,031 [7730]
   - **E. Value of short option contracts**: -16,236,777 [7735] 8,028,232,121 [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**: 9,621,371,639 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 278,965,929 [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**: 138,965,929 [7785]
## SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: \(17,784,898,449\) [7010]
   - **B. Securities (at market)**: \(9,664,388,141\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-212,847,074\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: \(2,189,429,078\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: \(-1,519,241,543\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(27,906,627,051\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(422,983,465\) [7045]
   - Less: amount offset by customer securities
   - \(-420,274,802\) [7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(27,909,335,714\) [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: \(2,266,340,720\) [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)**: \(5,092,479,659\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: \(15,550,976,920\) [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)**: \(4,571,908,482\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(134,979,969\) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: \(2,189,429,078\) [7132]
    - **B. Value of open short option contracts**: \(-1,519,241,543\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: \(12,546,288\) [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**
    - \(0\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(28,299,419,573\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(390,083,859\) [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**: \(155,083,859\) [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: $4,752,858,839 [8500]
   B. Securities (at market): $8,978,708,188 [8510]

2. Net unrealized profit (loss) in open cleared swaps: $13,792,517,191 [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): $27,524,084,218 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   Net: $195,027,789 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $27,525,874,863 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash: $2,724,708,578 [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): $26,621,583 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash: $17,199,364,056 [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): $8,952,086,605 [8650]

9. Net settlement from (to) derivatives clearing organizations: $832,314,767 [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): $28,070,466,055 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $544,591,192 [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: $452,591,192 [8770]