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):
a. Minimum dollar amount: 235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0%
d. Percentage range of customer segregated funds required between: 0% and 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: 140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: 0 and 0%
d. Percentage range of customer secured funds required between: 0% and 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: 0 and 0%
d. 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 6,649,450,121 [7315]
   B. Securities (at market) 2,849,392,094 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -584,568,796 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 23,620,227 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -15,139,421 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,922,754,225 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 372,221,006 [7351]
   Less: amount offset by customer owned securities -365,862,302 [7352] 6,358,704 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,929,112,929 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,929,112,929 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 627,600,362 [7500]
   B. Other banks qualified under Regulation 30.7 311,742,208 [7520] 939,342,570 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 486,751,902 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 114,757,187 [7560] 601,509,089 [7570]

3. Equities with registered futures commission merchants
   A. Cash 25,158,273 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,281,676 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 23,876,597 [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 5,904,883,922 [7700]
   B. Securities 2,247,883,005 [7710]
   C. Unrealized gain (loss) on open futures contracts -583,287,120 [7720]
   D. Value of long option contracts 23,620,227 [7730]
   E. Value of short option contracts -15,139,421 [7735] 7,577,960,613 [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 9,142,688,869 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 213,575,940 [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 73,575,940 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEA Act)

1. **Net ledger balance**
   - A. Cash: $21,562,782,908 [7010]
   - B. Securities (at market): $9,902,152,595 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-5,493,238,609 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,926,990,887 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-1,558,982,731 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $26,339,705,050 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $1,498,338,086 [7045]
   - Less: amount offset by customer securities: $-1,490,596,786 [7047]
   - $7,741,300 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $26,347,446,350 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $1,222,160,094 [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): $4,866,710,773 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,599,710,360 [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): $5,035,441,822 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-379,108,294 [7130]

10. **Exchange traded options**
     - A. Value of open long option contracts: $1,926,990,887 [7132]
     - B. Value of open short option contracts: $-1,558,982,731 [7133]

11. **Net equities with other FCMs**
     - A. Net liquidating equity: $15,089,185 [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)**
    - $26,728,012,096 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $380,565,746 [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: $145,565,746 [7198]
### 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: \(2,084,679,380\) [8500]
   - B. Securities (at market): \(8,633,425,989\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(17,635,342,040\) [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)**: \(28,353,447,409\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(185,833,619\) [8560]
   - Less: amount offset by customer owned securities: \(-184,805,100\) [8570] **1,028,519** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(28,354,475,928\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,289,242,875\) [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): \(12,634,303\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(16,859,580,410\) [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): \(8,620,791,686\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(1,139,788,207\) [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)**: \(28,922,037,481\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(567,561,553\) [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**: \(475,561,553\) [8770]