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:  $235,000,000
b. Minimum percentage of customer segregated funds required: % 0
c. Dollar amount range between: and: $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:  $140,000,000
b. Minimum percentage of customer secured funds required: % 0
c. Dollar amount range between: and: $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:  $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % 0
c. Dollar amount range between: and: $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]

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>7,312,973,365 [7315]</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>2,922,749,025 [7317]</td>
</tr>
<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-1,233,805,117 [7325]</td>
</tr>
<tr>
<td>3.</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>23,836,659 [7335]</td>
</tr>
<tr>
<td></td>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-15,460,697 [7337]</td>
</tr>
<tr>
<td>4.</td>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>9,010,293,235 [7345]</td>
</tr>
<tr>
<td>5.</td>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>478,586,566 [7351]</td>
</tr>
<tr>
<td></td>
<td>Less: amount offset by customer owned securities</td>
<td>-475,910,093 [7352] 2,676,473 [7354]</td>
</tr>
<tr>
<td>6.</td>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,012,969,708 [7355]</td>
</tr>
<tr>
<td>7.</td>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>9,012,969,708 [7360]</td>
</tr>
</tbody>
</table>

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Cash in banks</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Banks located in the United States</td>
<td>402,549,591 [7500]</td>
</tr>
<tr>
<td></td>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>440,990,854 [7520] 843,540,445 [7530]</td>
</tr>
<tr>
<td>2.</td>
<td>Securities</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. In safekeeping with banks located in the United States</td>
<td>591,946,706 [7540]</td>
</tr>
<tr>
<td></td>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>112,886,768 [7560] 704,833,474 [7570]</td>
</tr>
<tr>
<td>3.</td>
<td>Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>24,527,738 [7580]</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td></td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-956,426 [7600]</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>0 [7615] 23,571,312 [7620]</td>
</tr>
<tr>
<td>4.</td>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td></td>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
<tr>
<td>5.</td>
<td>Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>6,666,153,512 [7700]</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>2,217,915,551 [7710]</td>
</tr>
<tr>
<td></td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-1,232,848,691 [7720]</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>23,836,659 [7730]</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>-15,460,697 [7735] 7,689,596,334 [7740]</td>
</tr>
<tr>
<td>6.</td>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>7.</td>
<td>Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>8.</td>
<td>Total funds in separate section 30.7 accounts</td>
<td>9,231,541,565 [7770]</td>
</tr>
<tr>
<td>9.</td>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>218,571,857 [7380]</td>
</tr>
<tr>
<td>10.</td>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11.</td>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>78,571,857 [7785]</td>
</tr>
</tbody>
</table>
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - $25,253,370,633 [7010]
   - **B. Securities (at market)**
     - $10,257,258,825 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-5,988,904,283 [7030]
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $1,646,232,798 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $-1,436,981,846 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $29,730,976,127 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $790,146,881 [7045]
   - **Less: amount offset by customer securities**
     - $-783,559,670 [7047] $6,587,211 [7050]
6. **Amount required to be segregated (add lines 4 and 5)**
   - $29,737,563,338 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $4,101,629,062 [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)**
     - $4,676,198,891 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $15,439,472,624 [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)**
     - $5,581,059,934 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $102,540,164 [7130]
10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $1,646,232,798 [7132]
    - **B. Value of open short option contracts**
      - $-1,436,981,846 [7133]
11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $12,621,963 [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)**
    - $30,122,773,590 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $385,210,252 [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**
      - $150,210,252 [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  1,669,596,950 [8500]
   B. Securities (at market)  8,682,886,304 [8510]

2. Net unrealized profit (loss) in open cleared swaps  16,455,671,898 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount  26,808,155,152 [8550]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  26,809,481,011 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  3,045,685,760 [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)  56,074,169 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  16,859,213,778 [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)  8,626,812,135 [8650]

9. Net settlement from (to) derivatives clearing organizations  -405,048,371 [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)  28,182,737,471 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  1,373,256,460 [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  1,281,256,460 [8770]