Name of Company: Morgan Stanley & Co. LLC

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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**: 6,133,608,866 [7315]
   - **B. Securities (at market)**: 3,356,519,628 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 7,320,056 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 47,519,181 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -26,630,040 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,518,337,691 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -334,444,568 [7352] 5,004,463 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity** (Method (add lines 4 and 5))
   - **Method (add lines 4 and 5)**: 9,523,342,154 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **9,523,342,154 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 338,482,751 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 176,517,708 [7520] 515,000,459 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 987,917,814 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 141,776,147 [7560] 1,129,693,961 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 26,693,272 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 3,074,200 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 29,767,472 [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**: 5,865,833,627 [7700]
   - **B. Securities**: 2,226,825,666 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 4,245,856 [7720]
   - **D. Value of long option contracts**: 47,519,181 [7730]
   - **E. Value of short option contracts**: -26,630,040 [7735] 8,117,794,290 [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**
   - **9,792,256,182 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **268,914,028 [7380]

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**
    - **128,914,028 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAq)

1. Net ledger balance
   A. Cash 22,246,749,192 [7010]
   B. Securities (at market) 10,136,202,766 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -5,239,433,669 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,482,083,877 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,262,239,349 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,363,362,817 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 918,420,042 [7045]
   Less: amount offset by customer securities -916,619,252 [7047] 1,800,790 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,365,163,607 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,834,628,257 [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) 4,254,277,527 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,856,945,977 [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) 5,881,925,239 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -261,936,715 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,482,083,877 [7132]
    B. Value of open short option contracts -1,262,239,349 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,188,435 [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) 27,792,873,248 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 427,709,641 [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 192,709,641 [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 1,610,972,887 [8500]
   - B. Securities (at market) 9,100,250,816 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,683,526,411 [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) 27,394,750,114 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 65,056,820 [8560]
   Less: amount offset by customer owned securities -63,834,660 [8570] 1,222,160 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,395,972,274 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash 5,228,734,798 [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) 35,774,585 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash 13,683,879,128 [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) 9,064,476,231 [8650]

9. Net settlement from (to) derivatives clearing organizations 203,599,651 [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) 28,216,464,393 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 820,492,119 [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 728,492,119 [8770]