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: $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 6,357,941,297 [7315]
   B. Securities (at market) 3,243,775,776 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -412,551,598 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 25,259,413 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -12,159,656 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,202,265,232 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 391,221,949 [7351]
   Less: amount offset by customer owned securities -389,493,093 [7352] 1,728,856 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,203,994,088 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,203,994,088 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 43,759,166 [7500]
   B. Other banks qualified under Regulation 30.7 158,177,825 [7520] 201,936,991 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 776,320,607 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 145,894,804 [7560] 922,215,411 [7570]

3. Equities with registered futures commission merchants
   A. Cash 29,461,627 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -6,496,486 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 22,965,141 [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 6,363,696,939 [7700]
   B. Securities 2,321,560,364 [7710]
   C. Unrealized gain (loss) on open futures contracts -406,055,112 [7720]
   D. Value of long option contracts 25,259,413 [7730]
   E. Value of short option contracts -12,159,656 [7735] 8,292,301,948 [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 9,439,419,491 [7770]


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 95,425,403 [7785]
### Daily Segregation - Segregation Statement

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash  
     - \[16,307,276,122\] [7010]
   - B. Securities (at market)  
     - \[10,230,084,122\] [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - \[-54,449,143\] [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     - \[852,609,015\] [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     - \[-617,781,911\] [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - \[26,717,738,205\] [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - \[723,051,793\] [7045]
   - Less: amount offset by customer securities  
     - \[-721,173,671\] [7047]
     - \[1,878,122\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   - \[26,719,616,327\] [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash  
     - \[2,462,801,149\] [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)  
     - \[3,645,768,837\] [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     - \[14,096,781,193\] [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)  
     - \[6,584,315,285\] [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   - \[75,801,287\] [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts  
      - \[852,609,015\] [7132]
    - B. Value of open short option contracts  
      - \[-617,781,911\] [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      - \[12,017,188\] [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)**  
    - \[27,112,312,043\] [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - \[392,695,716\] [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**  
      - \[157,695,716\] [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: $3,206,854,249 [8500]
   - B. Securities (at market): $9,271,011,484 [8510]

2. Net unrealized profit (loss) in open cleared swaps: $14,547,528,375 [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): $27,025,394,108 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - $118,542,593
     - $117,374,791
     - $1,167,802

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $27,026,561,910 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $3,831,551,753 [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): $41,416,178 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $13,881,450,201 [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): $9,229,595,306 [8650]

9. Net settlement from (to) derivatives clearing organizations: $421,595,160 [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): $27,405,608,598 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $379,046,688 [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: $287,046,688 [8770]