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: ; 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: 6,255,045,066 [7315]
   - B. Securities (at market): 3,229,867,010 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 150,042,815 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 25,055,857 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -12,689,130 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,647,321,618 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 7,228,190 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,654,549,808 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,654,549,808 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 78,303,548 [7500]
   - B. Other banks qualified under Regulation 30.7: 186,282,043 [7520] 264,585,591 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 796,621,688 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 143,577,516 [7560] 940,199,204 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 28,912,017 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -2,972,109 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,939,908 [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: 6,266,159,703 [7700]
   - B. Securities: 2,289,667,806 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 153,014,923 [7720]
   - D. Value of long option contracts: 25,055,857 [7730]
   - E. Value of short option contracts: -12,689,130 [7735] 8,721,209,159 [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**: 9,951,933,862 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 297,384,054 [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**: 157,384,054 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 17,007,371,308 [7010]
   B. Securities (at market) 10,126,682,594 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -698,819,595 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 542,848,187 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -354,721,366 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,623,361,128 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 758,563,990 [7045]
   Less: amount offset by customer securities 756,993,688 [7047] 1,570,302 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,624,931,430 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,797,918,221 [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) 3,386,945,731 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,053,742,441 [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) 6,739,736,863 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -169,418,909 [7130]

10. Exchange traded options
    A. Value of open long option contracts 542,848,187 [7132]
    B. Value of open short option contracts -354,721,366 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 14,469,609 [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) 27,011,520,777 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,589,347 [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 151,589,347 [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: 1,560,958,105 [8500]
   - B. Securities (at market): 8,662,699,149 [8510]
2. Net unrealized profit (loss) in open cleared swaps: 16,143,537,670 [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): 26,367,194,924 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: 189,883,737 [8560]
   - 7,423,205 [8570]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 26,374,618,129 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 3,553,939,667 [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): 14,338,524 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 13,997,740,503 [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): 8,648,360,625 [8650]
9. Net settlement from (to) derivatives clearing organizations: 550,573,524 [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): 26,764,952,843 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 390,334,714 [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: 298,334,714 [8770]