NAME OF COMPANY: Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- 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 6,723,267,442 [7315]
   B. Securities (at market) 3,351,782,069 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 204,954,937 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 31,690,368 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,176,246 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 10,294,518,570 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 194,262,471 [7351]
   Less: amount offset by customer owned securities -193,687,298 [7352] 575,173 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 10,295,093,743 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 10,295,093,743 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 66,816,233 [7500]
   B. Other banks qualified under Regulation 30.7 193,939,469 [7520] 260,755,702 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 903,998,178 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 145,905,272 [7560] 1,049,903,450 [7570]

3. Equities with registered futures commission merchants
   A. Cash 28,767,025 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 4,478,107 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 33,245,132 [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 6,684,325,069 [7700]
   B. Securities 2,301,871,593 [7710]
   C. Unrealized gain (loss) on open futures contracts 200,476,830 [7720]
   D. Value of long option contracts 31,690,368 [7730]
   E. Value of short option contracts -17,176,246 [7735] 9,201,187,614 [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 10,545,093,748 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 249,998,155 [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 109,998,155 [7785]
1. **Net ledger balance**
   - **A. Cash**
     - 15,503,438,765 [7010]
   - **B. Securities (at market)**
     - 10,333,128,456 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,607,603,235 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 578,137,883 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -546,163,240 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,476,145,099 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 357,116,998 [7045]
   - **Less: amount offset by customer securities**
     - -354,307,654 [7047] 2,809,344 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,478,954,443 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 3,448,881,275 [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)**
     - 2,847,578,868 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 13,656,804,484 [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)**
     - 7,485,549,588 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 377,973,494 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 578,137,883 [7132]
    - **B. Value of open short option contracts**
      - -546,163,240 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 14,984,181 [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)**
    - 27,863,746,533 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 384,792,090 [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**
    - 149,792,090 [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: \(3,049,132,056\) [8500]
   - B. Securities (at market): \(8,530,960,189\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(14,016,189,866\) [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)**
   - \(25,596,282,111\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-97,817,094\) [8570] \(1,195,154\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(25,597,477,265\) [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: \(4,017,668,837\) [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): \(10,771,542\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(13,631,808,141\) [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): \(8,520,188,647\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(-176,888,730\) [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)**
    - \(26,001,548,437\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(404,071,172\) [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**
    - \(312,071,172\) [8770]