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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 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 and 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 and 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: 6,684,831,937 [7315]
   - B. Securities (at market): 3,306,779,788 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 523,817,380 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 41,050,602 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -26,710,114 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 10,529,769,593 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: 7,178,350 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 10,536,947,943 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 10,536,947,943 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 140,057,574 [7500]
   - B. Other banks qualified under Regulation 30.7: 187,420,597 [7520]

2. Securities
   - A. In safekeeping with banks located in the United States: 926,717,338 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 149,508,119 [7560]

3. Equities with registered futures commission merchants
   - A. Cash: 29,701,255 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,734,224 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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]

5. Amounts held by members of foreign boards of trade
   - A. Cash: 6,571,174,516 [7700]
   - B. Securities: 2,230,554,331 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 521,083,156 [7720]
   - D. Value of long option contracts: 41,050,602 [7730]
   - E. Value of short option contracts: -26,710,114 [7735]

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: 10,773,291,598 [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: 96,343,655 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 14,368,269,123 [7010]
   - **B. Securities (at market)**: 10,037,312,285 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,394,045,383 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 584,652,157 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -561,323,533 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,822,955,415 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 808,240,406 [7045]
   - **Less: amount offset by customer securities**: -806,502,879 [7047] 1,737,527 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,824,692,942 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,989,276,741 [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)**: 2,970,836,084 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,848,084,176 [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)**: 7,066,476,201 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 293,407,553 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 584,652,157 [7132]
    - **B. Value of open short option contracts**: -561,323,533 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 19,258,875 [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)**: 27,210,668,254 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 385,975,312 [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**: 150,975,312 [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

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,002,094,847 [8500]</td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>8,678,864,882 [8510]</td>
<td></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>13,735,265,887 [8520]</td>
<td></td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
<td></td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
<td></td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>26,416,225,616 [8550]</td>
<td></td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>186,576,122 [8560]</td>
<td></td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-185,369,117 [8570]</td>
<td>1,207,005 [8580]</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>26,417,432,621 [8590]</td>
<td></td>
</tr>
<tr>
<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,544,918,550 [8600]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>14,751,362 [8620]</td>
<td></td>
</tr>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>14,310,020,777 [8630]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>8,664,113,520 [8650]</td>
<td></td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td>388,235,468 [8660]</td>
<td></td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td></td>
<td></td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
<td></td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
<td></td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8700]</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
<td></td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 0 [8715]</td>
<td></td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>26,922,039,677 [8720]</td>
<td></td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>504,607,056 [8730]</td>
<td></td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000 [8760]</td>
<td></td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>412,607,056 [8770]</td>
<td></td>
</tr>
</tbody>
</table>