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**: 6,299,790,936 [7315]
   - B. **Securities (at market)**: 2,930,584,522 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -157,213,265 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 14,446,879 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -10,431,361 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,077,177,711 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - 23,359,794
   - Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,100,537,505 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity (above)**: 9,100,537,505 [7360]

7. **Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States: 53,028,857 [7500]
   - B. Other banks qualified under Regulation 30.7: 372,747,718 [7520] 425,776,575 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,096,898,168 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 101,025,737 [7560] 1,197,923,905 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: 39,923,422 [7580]
   - B. **Securities**: 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**: 14,353,872 [7600]
   - D. **Value of long option contracts**: 0 [7610]
   - E. **Value of short option contracts**: 0 [7615] 54,277,294 [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**: 6,240,434,356 [7700]
   - B. **Securities**: 1,732,660,617 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: -171,567,137 [7720]
   - D. **Value of long option contracts**: 14,446,879 [7730]
   - E. **Value of short option contracts**: -10,431,361 [7735] 7,805,543,354 [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**: 9,483,521,128 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 382,983,623 [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**: 242,983,623 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: $13,048,118,906 [7010]
   - B. Securities (at market): $10,101,966,504 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $4,109,745,290 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $796,959,187 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$768,565,728 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $27,288,224,159 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $335,393,521 [7045]
   - Less: amount offset by customer securities: -$327,075,398 [7047] $8,318,123 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $27,296,542,282 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,501,811,617 [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): $2,865,319,721 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,500,984,251 [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): $7,236,646,783 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -$249,645,202 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $796,959,187 [7132]
    - B. Value of open short option contracts: -$768,565,728 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $15,248,383 [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)**
    - $27,898,759,012 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $367,216,730 [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: 4,847,298,822 [8500]
   - B. Securities (at market): 9,925,971,575 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 13,741,770,626 [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): 28,515,041,023 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
   - [8560] 76,754,606 [8570]
   - [-75,582,252] 1,172,354 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 28,516,213,377 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 4,980,558,045 [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): 14,668,116 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 14,541,357,380 [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): 9,911,303,459 [8650]


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): 29,260,279,872 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 744,066,495 [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: 652,066,495 [8770]