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
   - **Cash**: 6,374,656,344 [7315]
   - **Securities (at market)**: 2,875,245,168 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -189,000,181 [7325]

3. Exchange traded options
   - Market value of open option contracts purchased on a foreign board of trade: 9,505,221 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -9,065,123 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - 9,061,341,429 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: 1,582,115 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 9,062,923,544 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 9,062,923,544 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - Banks located in the United States: 152,444,935 [7500]
   - Other banks qualified under Regulation 30.7: 305,238,345 [7520] 457,683,280 [7530]

2. Securities
   - In safekeeping with banks located in the United States: 1,134,333,310 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7: 110,213,340 [7560] 1,244,546,650 [7570]

3. Equities with registered futures commission merchants
   - Cash: 52,445,594 [7580]
   - Securities: 0 [7590]
   - Unrealized gain (loss) on open futures contracts: -441,039 [7600]
   - Value of long option contracts: 0 [7610]
   - Value of short option contracts: 0 [7615] 52,004,555 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   - Cash: 0 [7640]
   - Securities: 0 [7650]
   - Amount due to (from) clearing organization - daily variation: 0 [7660]
   - Value of long option contracts: 0 [7670]
   - Value of short option contracts: 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   - Cash: 6,245,054,040 [7700]
   - Securities: 1,630,698,517 [7710] 1,888,559,142 [7720]
   - Unrealized gain (loss) on open futures contracts: -188,559,142 [7730]
   - Value of long option contracts: 9,505,221 [7735] 7,687,633,513 [7740]
   - Value of short option contracts: 9,065,123 [7735] 7,687,633,513 [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: 9,441,867,998 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 378,944,454 [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: 238,944,454 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**: 15,138,194,804 [7010]
   - **B. Securities (at market)**: 11,229,238,006 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,362,810,189 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 788,127,342 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -746,672,210 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 27,771,698,131 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 1,272,608,430 [7045]
   - **Less: amount offset by customer securities**: -1,271,587,660 [7047] 1,020,770 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 27,772,718,901 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,618,176,829 [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)**: 2,906,685,342 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,198,484,283 [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)**: 8,322,552,664 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 246,316,437 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 788,127,342 [7132]
    - **B. Value of open short option contracts**: -746,672,210 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 29,559,532 [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)**: 28,363,230,219 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 590,511,318 [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**: 355,511,318 [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 3,220,754,928 [8500]
   B. Securities (at market) 9,652,067,174 [8510]

2. Net unrealized profit (loss) in open cleared swaps 15,004,907,042 [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) 27,877,729,144 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 156,845,615
   Less: amount offset by customer owned securities -154,354,809 [8570] 2,490,806

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,880,219,950 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,732,825,122 [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) 12,456,666 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,339,912,423 [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) 9,639,610,508 [8650]

9. Net settlement from (to) derivatives clearing organizations -408,629,444 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,316,175,275 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 435,955,325 [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 343,955,325 [8770]