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**
     - 5,756,131,357 [7315]
   - **B. Securities (at market)**
     - 2,850,693,105 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 616,956,358 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 15,278,883 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -7,099,347 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,231,960,356 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -67,846,476 [7352] 1,178,367 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,233,138,723 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,233,138,723 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 86,098,349 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 85,972,042 [7520] 172,070,391 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 1,402,433,954 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 109,115,539 [7560] 1,511,549,493 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 51,394,599 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 1,780,699 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615] 53,175,298 [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**
     - 5,748,995,966 [7700]
   - **B. Securities**
     - 1,339,143,612 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 615,175,659 [7720]
   - **D. Value of long option contracts**
     - 15,278,883 [7730]
   - **E. Value of short option contracts**
     - -7,099,347 [7735] 7,711,494,773 [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**
   - 9,448,289,955 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,151,232 [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**
    - 75,151,232 [7785]
**Daily Segregation - Segregation Statement**

SEgregation REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash: 14,523,009,332 [7010]
   - B. Securities (at market): 10,860,880,018 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 717,076,805 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 457,119,135 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -442,026,866 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 26,116,058,424 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 703,228,362 [7045]
   - Less: amount offset by customer securities: -702,823,701 [7047] 404,661 [7050]

6. Amount required to be segregated (add lines 4 and 5): 26,116,463,085 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 1,669,767,841 [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): 4,084,078,638 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,208,917,177 [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): 6,776,801,380 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 457,119,135 [7132]
    - B. Value of open short option contracts: -442,026,866 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 8,726,736 [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): 26,700,674,603 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 584,211,518 [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: 349,211,518 [7198]
<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>6,549,167,154</td>
<td>[8500]</td>
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<tr>
<td>B. Securities (at market)</td>
<td>9,370,729,846</td>
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<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>11,891,330,559</td>
<td>[8520]</td>
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<td>3. Cleared swaps options</td>
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<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
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<td>[8530]</td>
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<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
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<td>[8540]</td>
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<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>27,811,227,559</td>
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<td>5. Accounts liquidating to a deficit and accounts with</td>
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<tr>
<td>debit balances - gross amount</td>
<td>84,826,551</td>
<td>[8560]</td>
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<td>Less: amount offset by customer owned securities</td>
<td>-83,697,668</td>
<td>[8570] 1,128,883</td>
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<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>27,812,356,442</td>
<td>[8580]</td>
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<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
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<tr>
<td>A. Cash</td>
<td>3,905,299,760</td>
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<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>112,148,546</td>
<td>[8620]</td>
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<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
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<tr>
<td>A. Cash</td>
<td>14,606,790,546</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>[8650]</td>
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<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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<tr>
<td>A. Cash</td>
<td>315,058,356</td>
<td>[8660]</td>
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<td>9. Net settlement from (to) derivatives clearing organizations</td>
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<td>10. Cleared swaps options</td>
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<tr>
<td>A. Value of open cleared swaps long option contracts</td>
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<td>B. Value of open cleared swaps short option contracts</td>
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<td>11. Net equities with other FCMs</td>
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<tr>
<td>A. Net liquidating equity</td>
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<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>12. Cleared swaps customer funds on hand</td>
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<tr>
<td>A. Cash</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>[8715]</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>28,197,878,508</td>
<td>[8720]</td>
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<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>385,522,066</td>
<td>[8730]</td>
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<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000</td>
<td>[8760]</td>
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<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>293,522,066</td>
<td>[8770]</td>
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