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

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

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

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: 5,704,217,248 [7315]
   - B. Securities (at market): 2,683,804,378 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 683,732,094 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 17,745,395 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,623,866 [7347]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,080,875,249 [7351]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 87,207,237 [7360]

Less: amount offset by customer owned securities: -85,320,395 [7362]

1,886,842 [7364]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,082,762,091 [7370]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,082,762,091 [7380]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 101,489,999 [7500]
   - B. Other banks qualified under Regulation 30.7: 509,592,200 [7520] 611,082,199 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 910,994,471 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 106,956,057 [7560] 1,017,950,528 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,005,403 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,817,073 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 54,822,476 [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: 5,261,469,792 [7700]
   - B. Securities: 1,665,853,850 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 677,915,021 [7720]
   - D. Value of long option contracts: 17,745,395 [7730]
   - E. Value of short option contracts: -8,623,866 [7735] 7,614,360,192 [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**: 9,298,215,395 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,453,304 [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**: 75,453,304 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - Cash: **16,402,368,578**
   - Securities (at market): **10,547,570,527**

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: **-477,784,329**

3. Exchange traded options
   - Add market value of open option contracts purchased on a contract market: **319,498,066**
   - Deduct market value of open option contracts granted (sold) on a contract market: **-334,600,256**

4. Net equity (deficit) (add lines 1, 2 and 3): **26,457,052,586**

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: **498,807,189**
   - Less: amount offset by customer securities: **-498,161,833**
   - 645,356

6. Amount required to be segregated (add lines 4 and 5): **26,457,697,942**

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - Cash: **4,215,996,962**
   - Securities representing investments of customers' funds (at market): **0**
   - Securities held for particular customers or option customers in lieu of cash (at market): **2,243,119,319**

8. Margins on deposit with derivatives clearing organizations of contract markets
   - Cash: **12,833,973,886**
   - Securities representing investments of customers' funds (at market): **0**
   - Securities held for particular customers or option customers in lieu of cash (at market): **8,304,451,208**

9. Net settlement from (to) derivatives clearing organizations of contract markets: **-571,410,035**

10. Exchange traded options
    - Value of open long option contracts: **319,498,066**
    - Value of open short option contracts: **-334,600,256**

11. Net equities with other FCMs
    - Net liquidating equity: **34,229,398**
    - Securities representing investments of customers' funds (at market): **0**
    - Securities held for particular customers or option customers in lieu of cash (at market): **0**

12. Segregated funds on hand: **0**

13. Total amount in segregation (add lines 7 through 12): **27,045,258,548**

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): **587,560,606**

15. Management Target Amount for Excess funds in segregation: **235,000,000**

16. Excess (deficiency) funds in segregation over (under) Management Target Amount: **352,560,606**
**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: \(-2,007,383,623\) [8500]
   - B. Securities (at market): \(8,648,655,676\) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \(19,598,248,716\) [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): \(26,239,520,769\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: \(358,076,781\) [8560]
   - Less: amount offset by customer owned securities: \(-233,669,624\) [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \(26,363,927,926\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \(2,928,181,723\) [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): \(7,569,631\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \(15,070,178,266\) [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): \(8,641,086,045\) [8650]

9. Net settlement from (to) derivatives clearing organizations: \(-60,895,737\) [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): \(26,586,119,928\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \(222,192,002\) [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: \(130,192,002\) [8770]