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):

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 5,416,871,674 [7315]
   B. Securities (at market) 2,783,479,717 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 191,557,319 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 10,084,788 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -9,035,105 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,392,958,393 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 74,664,535 [7351]
   Less: amount offset by customer owned securities -73,260,329 [7352] **1,404,206** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,394,362,599 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,394,362,599 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   A. Banks located in the United States 68,715,429 [7500]
   B. Other banks qualified under Regulation 30.7 240,444,323 [7520] **309,159,752** [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,111,544,054 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 78,469,966 [7560] **1,190,014,020** [7570]

3. Equities with registered futures commission merchants
   A. Cash 43,321,627 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -221,315 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] **43,100,312** [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 5,281,694,479 [7700]
   B. Securities 1,593,465,698 [7710]
   C. Unrealized gain (loss) on open futures contracts 191,778,634 [7720]
   D. Value of long option contracts 10,084,788 [7730]
   E. Value of short option contracts -9,035,105 [7735] **7,067,988,494** [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 8,610,262,578 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,899,979 [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 75,899,979 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 14,239,812,477 [7010]
   B. Securities (at market) 10,536,755,586 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,002,852,406 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 493,545,095 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -459,889,935 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,813,075,629 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 727,784,173 [7045]
   Less: amount offset by customer securities -726,463,472 [7047] 1,320,701 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,814,396,330 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,569,372,086 [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) 2,548,656,311 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,272,956,039 [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) 7,988,099,275 [7120]


10. Exchange traded options
    A. Value of open long option contracts 493,545,095 [7132]
    B. Value of open short option contracts -459,889,935 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 49,718,987 [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) 26,400,347,278 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 585,950,948 [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 350,950,948 [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: \(-2,017,098,424\) [8500]
   - B. Securities (at market): \(8,776,043,542\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(20,139,013,135\) [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(65,921,378\) [8560]
   - Less: amount offset by customer owned securities: \(-62,802,090\) [8570]
   - \(3,119,288\) [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(26,901,077,541\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,710,146,740\) [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): \(55,495,162\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,500,232,147\) [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): \(8,720,548,380\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(346,502,792\) [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)**
    - \(27,332,925,221\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(431,847,680\) [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**
    - \(339,847,680\) [8770]