**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):**
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range: 0 and 0
- Percentage range: 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: 0 and 0
- Percentage range: 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: 0 and 0
- Percentage range: 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 self-regulatory organization authorized thereunder: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 5,772,893,231 [7315]
   - **B. Securities (at market)**: 2,906,302,545 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 491,307,063 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 12,956,139 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: 8,147,522 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,175,311,456 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 7,054,236 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,182,365,692 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,182,365,692 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 226,917,396 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 216,701,391 [7520] 443,618,787 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,014,683,201 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 86,989,656 [7560] 1,101,672,857 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 45,484,821 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -2,346,309 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 43,138,512 [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**: 5,504,734,277 [7700]
   - **B. Securities**: 1,804,629,688 [7710] 493,653,372 [7720]
   - **C. Unrealized gain (loss) on open futures contracts**: 12,956,139 [7730]
   - **D. Value of long option contracts**: 8,147,522 [7735] 7,807,825,954 [7740]
   - **E. Value of short option contracts**: 7,807,825,954 [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**: 9,396,256,110 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 213,890,418 [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**: 73,890,418 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 10,345,547,461 [7010]
   - B. Securities (at market): 10,881,476,507 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 5,813,087,054 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 606,047,890 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -609,847,039 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,036,311,873 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 411,362,343 [7045]
6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,037,473,371 [7060]
7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,319,449,526 [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): 1,639,143,482 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,691,272,923 [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): 9,242,333,025 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -298,620,148 [7130]
10. **Exchange traded options**
    - A. Value of open long option contracts: 606,047,890 [7132]
    - B. Value of open short option contracts: -609,847,039 [7133]
11. **Net equities with other FCMs**
    - A. Net liquidating equity: 34,339,422 [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)**
    - 27,624,119,081 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 586,645,710 [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: 351,645,710 [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 \(-2,324,701,361\ [8500]\)
   B. Securities (at market) \(9,516,988,665\ [8510]\)

2. Net unrealized profit (loss) in open cleared swaps
   \(20,008,694,806\ [8520]\)

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
   \(62,275,319\ [8560]\)
   Less: amount offset by customer owned securities \(-53,419,659\ [8570]\)
   \(8,855,660\ [8580]\)

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   \(27,209,837,770\ [8590]\)

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash \(3,076,442,870\ [8600]\)
   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) \(9,789,727\ [8620]\)

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash \(14,778,666,861\ [8630]\)
   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) \(9,507,198,938\ [8650]\)

8. Net settlement from (to) derivatives clearing organizations
   \(215,678,407\ [8660]\)

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    \(27,587,776,803\ [8720]\)

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    \(377,939,033\ [8730]\)

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    \(92,000,000\ [8760]\)

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    \(285,939,033\ [8770]\)