

Omnibus and Individual Segregated Accounts for Derivatives Clearing

The following table lists the EU central counterparties (CCPs) on which Morgan Stanley & Co International plc (MSI plc) offers to its clients the clearing of over-the-counter and/or listed derivatives¹. In each case, the types of account which will be offered by MSI plc from the date of the relevant CCPs' EMIR authorisation are also set out.

CCP	Transaction Type	Individual Segregated Account	Omnibus Segregated Account
Eurex	Listed	Individual Clearing Model ('ICM')	Elementary Clearing Model ('ECM')
	OTC (Interest Rate Swaps)	Individual Clearing Model ('ICM')	Elementary Clearing Model ('ECM')
LCH Limited	Listed	Individual Segregation Account ('ISA')	Omni Segregation account (Net) ('OSA')
	OTC (Interest Rate Swaps)	Individual Segregation Account ('ISA')	Omni Segregation account (Gross) ('OSA')
LCH SA	Listed	Individual Segregation Account ('ISA')	Omni Segregation account (Net) ('OSA')
Nasdaq	Listed	Individual Client Account ('ICA')	Omnibus Account ('Omni')
ECC	Listed	Omnibus Segregation ('OS')	General Omnibus Segregation ('GOS')
ICE Clear Europe	Listed	Individually Segregated Operationally Co-mingled Account ('ISOC')	Segregated Customer Omnibus Account ('S' Account)
	OTC (CDS)	Individually Segregated Operationally Co-mingled Account ('ISOC')	Segregated Customer Omnibus Account ('T' Account)
CME EU	OTC (IRS)	Individually Segregated Account	Omnibus Account ('Omni')
CC&G	Listed	Individual Segregated Account ('ISA')	Main Omnibus Account ('MOA')

¹ Product types other than derivatives, such as repurchase transactions or cash equity transactions, are not listed here. For information on these product types, please contact your usual Morgan Stanley representative.

