### Statement of Segregation Requirements and Funds in Segregation

**For Customers Trading on U.S. Commodity Exchanges**

#### Segregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash
   - B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 217,591,997

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
   - B. Deduct market value of open option contracts granted (sold) on a contract market
   - (353,063,320)

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - 1,607,231,338

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount
   - 162,726,330

   Less: amount offset by customer owned securities
   - (161,536,360)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $13,881,625,272

#### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash
   - B. Securities representing investments of customers’ funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
   - B. Securities representing investments of customers’ funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - (7,143,725)

10. **Exchange traded options**
    - A. Value of open long option contracts
    - B. Value of open short option contracts

11. **Net equities with other FCMs**
    - A. Net liquidating equity
    - B. Securities representing investments of customers’ funds (at market)
    - C. Securities held for particular customers or option customers in lieu of cash (at market)

12. **Segregated funds on hand (describe):**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**

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### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION

**FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Segregated Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>1. Amount required to be segregated in accordance</strong></td>
<td>$</td>
<td>0 (7200)</td>
</tr>
<tr>
<td>with Commission regulation 32.6</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>2. Funds in segregated accounts</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$</td>
<td>0 (7210)</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td></td>
<td>0 (7220)</td>
</tr>
<tr>
<td>C. Total</td>
<td></td>
<td>0 (7230)</td>
</tr>
<tr>
<td><strong>3. Excess (deficiency) funds in segregation</strong></td>
<td>$</td>
<td>0 (7240)</td>
</tr>
<tr>
<td>(subtract line 2.C from line 1)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Description</td>
<td>Amount</td>
<td></td>
</tr>
<tr>
<td>-----------------------------------------------------------------------------</td>
<td>--------------</td>
<td></td>
</tr>
<tr>
<td><strong>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Amount required to be set aside pursuant to law, rule or regulation of a</td>
<td>$0 7305</td>
<td></td>
</tr>
<tr>
<td>foreign government or a rule of a self-regulatory organization authorized</td>
<td></td>
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<tr>
<td>thereunder</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$2,419,036,636 7315</td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,651,955,956 7317</td>
<td></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a</td>
<td></td>
<td></td>
</tr>
<tr>
<td>foreign board of trade</td>
<td>$163,996,729 7325</td>
<td></td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of</td>
<td></td>
<td></td>
</tr>
<tr>
<td>trade</td>
<td>$26,667,225 7335</td>
<td></td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(18,843,338) 7337</td>
<td></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$4,242,813,208 7345</td>
<td></td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances -</td>
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<td></td>
</tr>
<tr>
<td>gross amount</td>
<td>$117,763,326 7351</td>
<td></td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(114,993,066) 7352</td>
<td></td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating</td>
<td>$4,245,583,468 7355</td>
<td></td>
</tr>
<tr>
<td>Equity Method (add lines 4 and 5)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction</td>
<td>$4,245,583,468 7360</td>
<td></td>
</tr>
</tbody>
</table>
## Statement of Secured Amounts and Funds Held in Separate Accounts

### Pursuant to Commission Regulation 30.7

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - **A. Banks located in the United States**
     - $ 791,415,418
   - **B. Other banks qualified under Regulation 30.7**
     - Name(s): 0
     - $ 406,318,970
   - **C. In safekeeping with banks located in the United States**
     - Name(s): 0
     - $ 1,197,734,388

2. **Securities**
   - **A. In safekeeping with other banks qualified under Regulation 30.7**
     - Name(s): 0
     - $ 404,143,358

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - $ 1,432,154,213
   - **B. Securities**
     - 0
   - **C. Unrealized gain (loss) on open futures contracts**
     - 0
   - **D. Value of long option contracts**
     - 0
   - **E. Value of short option contracts**
     - 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
     - 0
   - **B. Securities**
     - 0
   - **C. Amount due to (from) clearing organizations - daily variation**
     - 0
   - **D. Value of long option contracts**
     - 0
   - **E. Value of short option contracts**
     - 0

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     - 1,432,154,213
   - **B. Securities**
     - 1,247,812,598
   - **C. Unrealized gain (loss) on open futures contracts**
     - 163,996,776
   - **D. Value of long option contracts**
     - 26,667,225
   - **E. Value of short option contracts**
     - (18,843,338)

6. **Amounts with other depositories designated by a foreign board of trade**
   - **A. Cash**
     - 2,851,787,474
   - **B. Securities**
     - 4,453,665,220

7. **Segregated funds on hand**
   - 0

8. **Total funds in separate section 30.7 accounts**
   - $ 4,453,665,220

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $ 208,081,752

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - $ 105,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - $ 103,081,752

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**Note:** The numbers provided are illustrative and not actual financial data. The actual data should be obtained from the financial documents of Morgan Stanley & Co. LLC as of 04/30/16.
Cleared Swaps Customer Requirements

1. Net ledger balance
   - Cash: $10,583,033,237
   - Securities (at market): $6,312,071,145

2. Net unrealized profit (loss) in open cleared swaps
   - Net: $(5,671,531,717)

3. Cleared swaps options
   - Market value of open cleared swaps option contracts purchased: 0
   - Market value of open cleared swaps option contracts granted (sold): $(0)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - Total: $11,223,572,665

5. Accounts liquidating to a deficit and accounts with
   - debit balances - gross amount: $118,433,437
   - Less: amount offset by customer owned securities: $118,006,597
   - Net: $426,840

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - Total: $11,223,999,505

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - Cash: $2,098,019,116
   - Securities representing investments of cleared swaps customers’ funds (at market): 0
   - Securities held for particular cleared swaps customers in lieu of cash (at market): 102,373,237

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - Cash: 3,028,687,552
   - Securities representing investments of cleared swaps customers’ funds (at market): 0
   - Securities held for particular cleared swaps customers in lieu of cash (at market): 6,209,697,907

9. Net settlement from (to) derivatives clearing organizations
   - Total: $(97,521,724)

10. Cleared swaps options
    - Value of open cleared swaps long option contracts: 0
    - Value of open cleared swaps short option contracts: $(0)

11. Net equities with other FCMs
    - Net liquidating equity: 0
    - Securities representing investments of cleared swaps customers’ funds (at market): 0
    - Securities held for particular cleared swaps customers in lieu of cash (at market): 0

12. Cleared swaps customer funds on hand (describe: )
    - Total: $11,341,256,088

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - Total: $117,266,583

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - Excess: $(92,000,000)

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - Total: $25,256,583

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess
    - Total: $(25,256,583)