### 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**

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

4. **Net equity (deficit) (add lines 1, 2, and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - gross amount
     - Less: amount offset by customer owned securities

6. **Amount required to be segregated (add lines 4 and 5)**

####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**

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**
### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS’ DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance with Commission regulation 32.6

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount Required</th>
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<tbody>
<tr>
<td></td>
<td>$0</td>
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2. Funds in segregated accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>$0</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$0</td>
</tr>
<tr>
<td>C. Total</td>
<td>$0</td>
</tr>
</tbody>
</table>

3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$0</td>
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</table>
**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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,292,938,465</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>1,338,702,816</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>201,803,702</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>27,576,589</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>(4,713,523)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>3,856,308,049</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>18,695,031</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>(18,042,277)</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>3,856,960,803</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>3,856,960,803</td>
</tr>
</tbody>
</table>
## SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
### PART II CSE

<table>
<thead>
<tr>
<th>BROKER OR DEALER</th>
<th>MORGAN STANLEY &amp; CO. LLC</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>as of 08/31/16</td>
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### 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: $310,074,642
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 0

2. **Securities**
   - A. In safekeeping with banks located in the United States: $479,191,478
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 0

3. **Equities with registered futures commission merchants**
   - A. Cash: $0
   - 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**
   - Name(s): 0
   - 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**
   - Name(s): 0
   - A. Cash: $1,735,886,021
   - B. Securities: $859,511,338
   - C. Unrealized gain (loss) on open futures contracts: $201,804,403
   - D. Value of long option contracts: $27,576,589
   - E. Value of short option contracts: $2,820,064,828

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 0
   - A. Cash: (4,713,523)

7. **Segregated funds on hand**
   - Name(s): 0

8. **Total funds in separate section 30.7 accounts**
   - $4,064,376,495

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $207,415,692

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**
    - $102,415,692
# 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: $12,887,490,438
   - B. Securities (at market): 6,323,016,393

2. Net unrealized profit (loss) in open cleared swaps: (7,199,727,762)

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

4. Net equity (deficit) (add lines 1, 2, and 3): $12,010,779,069

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $221,383,579
   - Less: amount offset by customer owned securities (221,086,477)
   - $297,102

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $12,011,076,171

## Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $2,364,650,397
   - 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): 191,889,197

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 3,395,269,612
   - 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): 6,131,127,195

9. Net settlement from (to) derivatives clearing organizations: 45,753,853

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

11. Net equities with other FCMs
    - A. Net liquidating equity: 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

12. Cleared swaps customer funds on hand (describe: ____________________________ )
    - 0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): $12,128,690,254

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $117,614,083

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: $92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess: $25,614,083