### 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

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**Total amount in segregation:** $10,793,376,676

**Excess (deficiency) funds in segregation:** $182,090,649

**Management Target Amount for Excess funds in segregation:** $16,667,764,872

**Excess (deficiency) funds in segregation over (under) Management Target Amount Excess:** $16,667,764,872
### 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**
   - \( \text{\$ } \) 0 \( \text{7200} \)

2. **Funds in segregated accounts**
   - **A. Cash**
     - \( \text{\$ } \) 0 \( \text{7210} \)
   - **B. Securities (at market)**
     - 0 \( \text{7220} \)
   - **C. Total**
     - 0 \( \text{7230} \)

3. **Excess (deficiency) funds in segregation**
   - Subtract line 2.C from line 1
   - \( \text{\$ } \) 0 \( \text{7240} \)
### STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS

Pursuant to Commission Regulation 30.7

#### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Line</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,219,932,220</td>
<td>7315</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$2,335,731,934</td>
<td>7317</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(363,970,502)</td>
<td>7325</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 trade</td>
<td>$33,811,934</td>
<td>7335</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(29,322,049)</td>
<td>7337</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$5,196,183,537</td>
<td>7345</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$355,769,225</td>
<td>7351</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(354,152,049)</td>
<td>7352</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>$5,197,800,713</td>
<td>7355</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$5,197,800,713</td>
<td>7360</td>
</tr>
</tbody>
</table>
### SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE

BROKER OR DEALER
MORGAN STANLEY & CO. LLC

as of 08/31/18

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS**
PURSUANT TO COMMISSION REGULATION 30.7

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**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States
     - $ 593,010,535
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 0
2. **Securities**
   - A. In safekeeping with banks located in the United States
     - $ 57,572,254
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 0
3. **Equities with registered futures commission merchants**
   - A. Cash
   - $ 6,160,583
   - B. Securities
   - 0
   - C. Unrealized gain (loss) on open futures contracts
   - 1,767,502
   - 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
   - $ 2,192,922,793
   - B. Securities
   - 2,278,159,680
   - C. Unrealized gain (loss) on open futures contracts
   - (365,735,293)
   - D. Value of long option contracts
   - 33,811,934
   - E. Value of short option contracts
   - (29,322,049)
6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 0
   - 0
7. **Segregated funds on hand (describe:)**
   - 0
8. **Total funds in separate section 30.7 accounts**
   - $ 5,389,858,944
9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $ 192,058,231
10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - $ 140,000,000
11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - $ 52,058,231
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: $6,053,547,017
   - B. Securities (at market): $6,096,108,746

2. **Net unrealized profit (loss) in open cleared swaps**: $3,719,615,458

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): ($85,743,734)

4. **Net equity (deficit) (add lines 1, 2, and 3)**: $15,869,271,221

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $70,979,899
   - Less: amount offset by customer owned securities
   - ($69,396,257)
   - $1,583,642

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $15,870,854,863

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,174,067,804
   - 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): $280,219,108

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $7,825,400,160
   - 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): $5,815,889,639

9. **Net settlement from (to) derivatives clearing organizations**: $(85,743,734)

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)**: $16,009,832,977

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $138,978,114

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**: $46,978,114