Morgan Stanley & Co. LLC

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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 to 0
- Percentage range: 0% to 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 to 0
- Percentage range: 0% to 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 to 0
- Percentage range: 0% to 0%

Attach supporting documents
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 [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
A. Cash 2,978,659,186 [7315]
B. Securities (at market) 2,090,841,466 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 317,109,636 [7325]
3. Exchange traded options
a. Market value of open option contracts purchased on a foreign board of trade 5,348,899 [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade -8,330,065 [7345]
4. Net equity (deficit) (add lines 1. 2. and 3.) 5,383,629,122 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 37,609,946 [7352] 610,741 [7354]
Less: amount offset by customer owned securities -36,999,205 [7352]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,384,239,863 [7355]
Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6. 5,384,239,863 [7360]
Funds deposited in separate regulation 30.7 accounts
1. Cash in banks
   A. Banks located in the United States 370,167,714 [7500]
   B. Other banks qualified under Regulation 30.7 1,064,463,888 [7520] 1,434,631,602 [7530]
2. Securities
   A. In safekeeping with banks located in the United States 107,268,213 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 107,268,213 [7570]
3. Equities with registered futures commission merchants
   A. Cash 6,924,757 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 461,225 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,385,982 [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 1,729,464,469 [7700]
   B. Securities 1,983,573,254 [7710]
   C. Unrealized gain (loss) on open futures contracts 316,648,410 [7720]
   D. Value of long option contracts 5,348,899 [7730]
   E. Value of short option contracts -8,330,065 [7735] 4,026,704,967 [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 5,575,990,764 [7770]
9. Excess (deficiency) set aside for secured amount (subtract line 7 secured statement
   page 1 from line 8) 191,750,901 [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 51,750,901 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash
      9,774,191,290 [7010]
   B. Securities (at market)
      6,331,895,349 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   663,171,983 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      222,515,762 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      -233,478,672 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   16,758,295,712 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   347,589,296 [7045]
   Less: amount offset by customer securities
   -346,025,614 [7047] 1,563,682 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   16,759,859,394 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash
      4,306,449,615 [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)
      514,629,395 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
      6,281,109,202 [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)
      5,817,265,954 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   128,769,825 [7130]

10. Exchange traded options
    A. Value of open long option contracts
        222,515,762 [7132]
    B. Value of open short option contracts
        -233,478,672 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
        10,288,284 [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)
    17,047,549,365 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    287,689,971 [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
    52,689,971 [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  
     - 10,296,635,239 [8500]
   - B. Securities (at market)  
     - 5,749,413,921 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**  
   - -711,421,003 [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. **Net Equity (deficit) (add lines 1, 2, and 3)**  
   - 15,334,628,157 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - 53,097,338 [8560]
   - Less: amount offset by customer owned securities  
     - -51,156,432 [8570]  
     - 1,940,906 [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - 15,336,569,063 [8590]
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash  
     - 2,676,289,039 [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)  
     - 381,595,165 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash  
     - 6,982,819,850 [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)  
     - 5,367,818,756 [8650]
9. **Net settlement from (to) derivatives clearing organizations**  
   - 99,391,465 [8660]
10. **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]
11. **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]
12. **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]
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**  
    - 15,507,914,275 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  
    - 171,345,212 [8730]
15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**  
    - 92,000,000 [8760]
16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**  
    - 79,345,212 [8770]