Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Percentage range of customer segregated funds required between: 0 and 0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Percentage range of customer secured funds required between: 0 and 0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Percentage range of cleared swaps customer collateral required between: 0 and 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 2,680,389,302 [7315]
   B. Securities (at market) 2,275,264,200 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 528,938,297 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 22,552,402 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,038,285 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,482,105,916 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 42,965,553 [7351]
   Less: amount offset by customer owned securities -40,954,023 [7352] 2,011,530 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,484,117,446 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,484,117,446 [7360]

8. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 217,183,176 [7500]
   B. Other banks qualified under Regulation 30.7 542,578,344 [7520] 759,761,520 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 579,144,644 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 579,144,644 [7570]

3. Equities with registered futures commission merchants
   A. Cash 10,016,602 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -14,168 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 10,002,434 [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 2,102,600,483 [7700]
   B. Securities 1,696,119,556 [7710]
   C. Unrealized gain (loss) on open futures contracts 528,952,465 [7720]
   D. Value of long option contracts 22,552,402 [7730]
   E. Value of short option contracts -25,038,285 [7735] 4,325,186,621 [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 5,674,095,219 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 189,977,773 [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 49,977,773 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 10,663,911,305 [7010]
   - B. Securities (at market): 6,559,732,361 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -497,400,791 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 423,663,852 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -249,779,453 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,900,127,274 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 706,771,677 [7045]
   - Less: amount offset by customer securities: -704,738,137 [7047] 2,033,540 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,902,160,814 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,817,147,818 [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): 730,658,171 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,616,976,608 [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): 5,829,074,190 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 11,972,843 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 423,663,852 [7132]
    - B. Value of open short option contracts: -249,783,498 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,978,733 [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)**
    - 17,187,688,717 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 285,527,903 [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**
    - 50,527,903 [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 21,506,185,183 [8500]
   B. Securities (at market) 9,264,647,819 [8510]

2. Net unrealized profit (loss) in open cleared swaps -8,015,133,376 [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) 22,755,699,626 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 195,372,674 [8560]
   Less: amount offset by customer owned securities -180,654,681 [8570] 14,717,993 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,770,417,619 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,256,156,944 [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) 5,446,267 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,941,334,890 [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) 9,259,201,552 [8650]

9. Net settlement from (to) derivatives clearing organizations 541,348,287 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 23,003,487,940 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 233,070,321 [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 141,070,321 [8770]