BROKER OR DEALER

MORGAN STANLEY & CO. LLC

01/31/17

as of

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	\$	9,219,310,401	7010
B. Securities (at market)		6,048,052,050	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		353,077,961	7030
3. Exchange traded options		· _ · _ · _ ·	
A. Add market value of open option contracts purchased on a contract market		412,360,606	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(418,899,524	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		15,613,901,494	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	148,624,239 7045		
Loop: amount offert by sustamer surged acquirities	148,502,448) 7047		7050
Less: amount offset by customer owned securities (<u>148,502,448</u> 7 <u>1047</u> \$	121,791	7050
6. Amount required to be segregated (add lines 4 and 5)	Ψ	15,614,023,285	7060
FUNDS IN SEGREGATED ACCOUNTS			
7. Deposited in segregated funds bank accounts			
A. Cash		4,796,304,321	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))	718,452,496	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,080,043,400	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))	5,329,599,554	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(42,801,046)	7130
10. Exchange traded options			
A. Value of open long option contracts		412,360,606	7132
B. Value of open short option contracts		(418,899,524)7133
11. Net equities with other FCMs			
A. Net liquidating equity		6,637,131	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 (describe:)	0	7150
13. Total amount in segregation (add lines 7 through 12)		15,881,696,938	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	267,673,653	7190
15. Management Target Amount for Excess funds in segregation	\$	210,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Exc	ess \$	57,673,653	7198

BROKER OR DEALER		as of 01/31	47
MORGAN STANLEY & CO. LLC		as of01/31/	/1/
	GATION REQUIREMENTS A STOMERS' DEALER OPTIO		ATION
1. Amount required to be segregated in accordance			
with Commission regulation 32.6		\$	0 7200
2. Funds in segregated accounts			
A. Cash	\$	0 7210	
B. Securities (at market)		0 7220	
C. Total			0 7230
3. Excess (deficiency) funds in segregation			
(subtract line 2.C from line 1)		\$	0 7240

BROKER OR DEALER

BROKER OR DEALER MORGAN STANLEY & CO. LLC 0L

as of

01/31/17

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 or a rule of a self-regulatory organization authorized thereunder	a foreign government		\$	0	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - A	Il Customers				
A. Cash			\$	2,699,250,493	7315
B. Securities (at market)				1,432,531,531	7317
2. Net unrealized profit (loss) in open futures contracts traded on a fore	eign board of trade		-	347,257,448	7325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign boa	ard of trade			23,547,101	7335
B. Market value of open contracts granted (sold) on a foreign board	of trade			(7,358,498)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)			\$	4,495,228,075	7345
5. Accounts liquidating to a deficit and accounts with					
debit balances - gross amount	\$	51,210,450 7351			
Less: amount offset by customer owned securities	(50,014,771)7352	Ι.	1,195,679	7354
6. Amount required to be set aside as the secured amount - Net Liquid	ating Equity Method (a	add lines 4 and 5)	\$	4,496,423,754	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$	4,496,423,754	7360	

BROKER OR DEALER

MORGAN STANLEY & CO. LLC

as of 01/31/17

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

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

A. Banks located in the United States \$	1. Cash in banks			
Name(s): 0 [7510] 345,186,475 [7520] 688,765,013 [7530] 2. Securities A. In safekeeping with banks located in the United States \$ 617,091,671 [7540] B. In safekeeping with other banks qualified under Regulation 30.7 Name(s): 0 [7550] 0 [7560] 617,091,671 [7570] 3. Equities with registered futures commission merchants A. Cash \$ 0 [7560] 617,091,671 [7570] 3. Equities with registered futures contracts 0 [7660] 617,091,671 [7570] A. Cash \$ 0 [7580] 0 [7620] D. Value of long option contracts (0 [7610] 0 [7620] A. Cash \$ 0 [7660] 0 [7620] 0 [7620] 0 A. Cash \$ 0 [7660] 0 [7670] 0 [7680] [7680] [7670] 0 [7680] [7680] [770] [7680] [7710] [7760] [7710] [7760]	A. Banks located in the United States	\$	343,578,538 7500	
2. Securities A. In safekeeping with other banks located in the United States B. In safekeeping with other banks qualified under Regulation 30.7 Name(s): A. Cash B. Securities C. Unrealized gain (loss) on open lutures contracts D. Value of long option contracts C. Amounts held by clearing organizations of foreign boards of trade Name(s): C. Amount due to (from) clearing organizations - daily variation D. Value of long option contracts C. Amounts held by members of foreign boards of trade Name(s): C. Amounts held by members of foreign boards of trade Name(s): C. Amounts held by members of foreign boards of trade Name(s): C. Amounts held by members of foreign boards of trade Name(s): C. Amounts held by members of foreign boards of trade Name(s): C. Amounts held by members of foreign boards of trade Name(s): C. Unrealized gain (loss) on open lutures contracts C. Value of long option contracts C.	B. Other banks qualified under Regulation 30.7			
A. In safekeeping with banks located in the United States \$	Name(s): 0 75	510	345,186,475 7520	\$ 688,765,013 7530
B. In safekeeping with other banks qualified under Regulation 30.7 Name(s): 0 7550 0 7560 617,091,671 7570 3. Equities with registered futures commission merchants A. Cash \$ 0 7580 B. Securities 0 7590 0 7690 C. Unrealized gain (loss) on open futures contracts 0 7610 0 7620 J. Value of long option contracts 0 7610 0 7620 A. Acash \$ 0 7650 0 7620 A. Amounts held by clearing organizations of foreign boards of trade 0 7660 0 7620 A. Cash \$ 0 7660 0 7680 0 7680 C. Amounts held by clearing organizations - daily variation 0 7660 0 7680 D. Value of long option contracts (0) 7670 0 7680 S. Amounts held by members of foreign boards of trade Name(s): 0 7680 0 7680 Name(s): 0 7690 A Cash \$ 2,221,682,037 7700 0 7769 </td <td>2. Securities</td> <td></td> <td></td> <td></td>	2. Securities			
Name(s): 0 7550 0 7560 617,091,671 7570 3. Equilies with registered futures commission merchants A. Cash \$ 0 7580 B. Securities 0 7590 0 7590 C. Unrealized gian (loss) on open futures contracts 0 7600 0 7620 D. Value of long option contracts 0 7610 0 7620 4. Amounts held by clearing organizations of foreign boards of trade 0 7660 0 7620 A. Cash \$ 0 7660 0 7620 0 7620 A. Cash \$ 0 7660 0 7620 0 7620 A. Cash \$ 0 7660 0 7620 0 7620 A. Cash \$ 0 7660 0 7620 0 7680 S. Adue of short option contracts (0 7670 0 7680 S. Amounts held by members of foreign boards of trade Name(s): 0	A. In safekeeping with banks located in the United States	\$	617,091,671 7540	
3. Equities with registered futures commission merchants A. Cash S. O [7580] B. Securities O [7610] C. Unrealized gain (loss) on open futures contracts O [7610] E. Value of long option contracts O [7620] 4. Amounts held by clearing organizations of foreign boards of trade Name(s): O [7620] A. Cash S. O [7640] B. Securities O [7660] C. Amount due to (from) clearing organizations - daily variation D. Value of long option contracts O [7600] C. Amounts held by members of foreign boards of trade Name(s): O [7660] C. Amounts held by members of foreign boards of trade Name(s): O [7630] A. Cash S. C [7630] C. Amounts held by members of foreign boards of trade Name(s): O [7630] A. Cash S. C [7630] A. Cash S. C [7630] C. Amounts held by members of foreign boards of trade Name(s): O [7630] C. Unrealized gain (loss) on open futures contracts S. C [7750] C. Unrealized gain (loss) on open futures contracts C. Amounts with other depositories designated by a foreign board of trade Name(s): O [7750] C. Segregated funds on hand (describe: O [7750] C. Segregated funds on hand (describe: O [7750] C. Cases (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) C. Management Target Amount for Excess funds in separate section 30.7 accounts C. Management Target Amount for Excess funds in separate section 30.7 accounts C. Management Target Amount for Excess funds in separate section 30.7 accounts C. Management Target Amount for Excess funds in separate section 30.7 accounts C. Content Target Amount for Excess funds in separate section 30.7 accounts C. Content Target Amount for Excess funds in separate section 30.7 accounts C. Content Target Amount for Excess funds in separate section 30.7 accounts C. Content C. C	B. In safekeeping with other banks qualified under Regulation 30.7			
A. Cash \$	Name(s): 0 75	50	0 7560	617,091,671 7570
B. Securities 0 7590 C. Unrealized gain (loss) on open futures contracts 0 7600 D. Value of long option contracts 0 7610 E. Value of short option contracts 0 7630 A. Cash \$ 0 7660 D. Value of long option contracts 0 7630 7640 A. Cash \$ 0 7650 A. Cash \$ 0 7650 D. Value of long option contracts 0 7650 C. Amount due to (from) clearing organizations - daily variation 0 7660 D. Value of long option contracts 0 7670 E. Value of short option contracts 0 7670 S. Amounts held by members of foreign boards of trade 815,439,859 7710 Name(s): 0 7690 7720 7720 A. Cash \$ 2.221,682,037 7700 B. Securities 347,257,512 7720 0 C. Unrealized gain (loss) on open futures contracts ((7,358,498)) 7735 3,400,568,011 740 6. Amounts with other depositories designated by a foreig	3. Equities with registered futures commission merchants			
C. Unrealized gain (loss) on open futures contracts 0 7600 D. Value of long option contracts 0 7610 E. Value of short option contracts 0 7620 A. Acounts held by clearing organizations of foreign boards of trade 7630 7660 A. Cash \$ 0 7660 B. Securities 0 7660 7660 C. Amount due to (from) clearing organizations - daily variation 0 7660 D. Value of long option contracts 0 7670 E. Value of short option contracts 0 7670 D. Value of long option contracts 0 7670 S. Amounts held by members of foreign boards of trade 0 7660 Name(s): 0 7690 7700 A. Cash \$ 2.221.682.037 7700 B. Securities 815.439.859 7710 C. Unrealized gain (loss) on open futures contracts 23.547.101 7730 D. Value of long option contracts 0 7760 E. Value of short option contracts 0 7760 E. Value of short option contracts 0 77730 E. Valu	A. Cash	\$	0 7580	
D. Value of long option contracts	B. Securities		0 7590	
E. Value of short option contracts (C. Unrealized gain (loss) on open futures contracts		0 7600	
4. Amounts held by clearing organizations of foreign boards of trade Name(s): 0 A. Cash \$ B. Securities 0 C. Amount due to (from) clearing organizations - daily variation 0 D. Value of long option contracts 0 S. Acash \$ Mame(s): 0 Term 0 Term 0 A. Cash 0 E. Value of long option contracts 0 S. Amounts held by members of foreign boards of trade 0 Name(s): 0 G. Arbourts held by members of foreign boards of trade 0 Name(s): 0 O. Unrealized gain (loss) on open futures contracts 23,547,101 D. Value of long option contracts 23,547,101 E. Value of short option contracts 0 C. Unrealized gain (loss) on open futures contracts 0 D. Value of long option contracts 0 E. Value of short option contracts 0 G. Amounts with other depositories designated by a foreign board of trade Name(s): 0 O 7750 7. Segregated funds on hand (d	D. Value of long option contracts		0 7610	
Name(s): 0 7630 A. Cash \$ 0 7640 B. Securities 0 7650 0 C. Amount due to (from) clearing organizations - daily variation 0 7660 0 D. Value of long option contracts 0 7670 0 7680 S. Amounts held by members of foreign boards of trade 0 7690 0 7680 A. Cash \$ 2.221,682,037 7700 0 7680 S. Acounts held by members of foreign boards of trade 815,439,859 77110 0 77630 A. Cash \$ 2.221,682,037 7700 0 77630 0 77630 C. Unrealized gain (loss) on open futures contracts . 347,267,512 7720 0 0 7760 D. Value of short option contracts . . 3,400,568,011 7740 . . 0 7760 . 0 7760 . . 0 7760 . . 0 7760 . . 0 7760 . . 0 7760 . <t< td=""><td>E. Value of short option contracts</td><td>(</td><td>0) 7615</td><td>0 7620</td></t<>	E. Value of short option contracts	(0) 7615	0 7620
A. Cash \$	4. Amounts held by clearing organizations of foreign boards of trade			
B. Securities	Name(s): 076	30		
C. Amount due to (from) clearing organizations - daily variation 0 7660 D. Value of long option contracts 0 7670 E. Value of short option contracts 0 7675 0 S. Amounts held by members of foreign boards of trade 0 7690 0 A. Cash \$ 2.221,682,037 7700 B. Securities 815,439,859 7710 C. Unrealized gain (loss) on open futures contracts 347,257,512 7720 D. Value of short option contracts ((7,358,498)) 7735 E. Value of short option contracts ((7,758,498)) 7735 D. Value of short option contracts ((7,758,498)) 7735 E. Value of short option contracts ((7,758,498)) 7735 E. Value of short option contracts ((7,760,424,695 0 Amounts with other depositories designated by a foreign board of trade ((0 7760 Name(s): 0 7750 (0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	A. Cash	\$	0 7640	
D. Value of long option contracts 0 7670 E. Value of short option contracts 0 7670 S. Amounts held by members of foreign boards of trade 0 7690 A. Cash \$ 2,221,682,037 7700 B. Securities 815,439,859 7710 C. Unrealized gain (loss) on open futures contracts 347,257,512 7720 D. Value of long option contracts 23,547,101 7730 E. Value of short option contracts ((7,358,498)) 77755 S. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 77750 0 0 0 7. Segregated funds on hand (describe:) 0 0 7760 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 210,000,941 7780 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 160,000,000 7780	B. Securities		0 7650	
E. Value of short option contracts (C. Amount due to (from) clearing organizations - daily variation		0 7660	
5. Amounts held by members of foreign boards of trade Name(s): 0 [7690] A. Cash \$ 2,221,682,037 [7700] B. Securities [815,439,859 [7710] C. Unrealized gain (loss) on open futures contracts 347,257,512 [7720] D. Value of long option contracts [23,547,101 [7730] E. Value of short option contracts (10,7358,498))[7735] 3,400,568,011 [7740] 6. Amounts with other depositories designated by a foreign board of trade Name(s): 0 [7750] (17750] 0 [0][7760] 7. Segregated funds on hand (describe: 0][7750] 0 [0][7760] 8. Total funds in separate section 30.7 accounts [8][4,706,424,695 [7770]] 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) [8][210,000,941 [7380]] 10. Management Target Amount for Excess funds in separate section 30.7 accounts [8][210,000,000 [7780]]	D. Value of long option contracts		0 7670	
Name(s): 0 7690 A. Cash \$ 2,221,682,037 7700 B. Securities 815,439,859 7710 C. Unrealized gain (loss) on open futures contracts 347,257,512 7720 D. Value of long option contracts 23,547,101 7730 E. Value of short option contracts ((7,358,498)) 7735 3,400,568,011 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 77750 0 0 7760 7. Segregated funds on hand (describe:) 0 7760 0 0 7760 8. Total funds in separate section 30.7 accounts \$ 4,706,424,695 7770 9 210,000,941 7380 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 160,000,000 7780 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 160,000,000 7780	E. Value of short option contracts	(<u>0</u>)7675	0 7680
A. Cash \$2221,682,037 7700 B. Securities 815,439,859 7710 C. Unrealized gain (loss) on open futures contracts 347,257,512 7720 D. Value of long option contracts 347,257,512 7720 E. Value of short option contracts 3,400,568,011 7740 6. Amounts with other depositories designated by a foreign board of trade	5. Amounts held by members of foreign boards of trade			
A. Cash 2,221,002,037 (7700) B. Securities 815,439,859 (7710) C. Unrealized gain (loss) on open futures contracts 347,257,512 (7720) D. Value of long option contracts 23,547,101 (7730) E. Value of short option contracts ((7,358,498)) (7735) 3,400,568,011 (7740) 6. Amounts with other depositories designated by a foreign board of trade ((7,358,498)) ((7760)) ((7760)) 7. Segregated funds on hand (describe: (()) (()) (()) (()) (()) 8. Total funds in separate section 30.7 accounts \$ 4,706,424,695 (7770) 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 210,000,941 (7380) 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 160,000,000 (7780)	Name(s): 0 76	90		
C. Unrealized gain (loss) on open futures contracts 347,257,512 7720 D. Value of long option contracts 23,547,101 7730 E. Value of short option contracts ((7,358,498)) 7735 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 7. Segregated funds on hand (describe:	A. Cash	\$	2,221,682,037 7700	
D. Value of long option contracts 23,547,101 7730 E. Value of short option contracts ((7,358,498)) (7735 6. Amounts with other depositories designated by a foreign board of trade 0 0 (760) Name(s): 0 (7750) 0 0 (7760) 7. Segregated funds on hand (describe:) 0 (7765) 0 (7765) 8. Total funds in separate section 30.7 accounts \$ 4,706,424,695 (7770) 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 210,000,941 (7380) 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 160,000,000 (7780)	B. Securities		815,439,859 7710	
E. Value of short option contracts ((7,358,498))7735 3,400,568,011 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 7750 0 0 7760 7. Segregated funds on hand (describe: 0 0 7765 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 4,706,424,695 7770 0 0 7765 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 210,000,941 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 160,000,000 7780	C. Unrealized gain (loss) on open futures contracts		347,257,512 7720	
6. Amounts with other depositories designated by a foreign board of trade 0 <td>D. Value of long option contracts</td> <td></td> <td>23,547,101 7730</td> <td></td>	D. Value of long option contracts		23,547,101 7730	
Name(s): 0 7750 0 7760 7. Segregated funds on hand (describe:) 0 7760 8. Total funds in separate section 30.7 accounts \$ 4,706,424,695 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 210,000,941 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 160,000,000 7780	E. Value of short option contracts	((7,358,498))7735	3,400,568,011 7740
7. Segregated funds on hand (describe:) 0 7765 8. Total funds in separate section 30.7 accounts \$ 4,706,424,695 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 210,000,941 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 160,000,000 7780	6. Amounts with other depositories designated by a foreign board of tr	ade		
 8. Total funds in separate section 30.7 accounts 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 10. Management Target Amount for Excess funds in separate section 30.7 accounts 	Name(s): 0 77	'50		0 7760
8. Iotal funds in separate section 30.7 accounts	7. Segregated funds on hand (describe:))	0 7765
Statement page 15 from Line 8) \$	8. Total funds in separate section 30.7 accounts			\$ 4,706,424,695 7770
10. Management Target Amount for Excess funds in separate section 30.7 accounts \$	9. Excess (deficiency) set Aside Funds for Secured Amount (subtract	Line 7 Secured	Ł	
	Statement page 15 from Line 8)			\$210,000,941 7380
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target \$	10. Management Target Amount for Excess funds in separate section	30.7 accounts		\$160,000,000 7780
	11. Excess (deficiency) funds in separate 30.7 accounts over (under)	Management T	arget	\$50,000,941 7785

BROKER OR DEALER MORGAN STANLEY & CO. LLC

as of

01/31/17

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		\$	5,771,454,939 8500
B. Securities (at market)			6,175,421,750 8510
2. Net unrealized profit (loss) in open cleared swaps			1,868,492,091 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)		\$	13,815,368,780 8550
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$151,190,655		
Less: amount offset by customer owned securities	(149,724,059) 8570		1,466,596 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4	1 and 5)	\$	13,816,835,376 8590
Funds in Cleared Swaps Customer Segregated Accounts			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	2,165,937,805 8600
B. Securities representing investments of cleared swaps customers' funds (a	at market)		0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at	market)		312,014,718 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps	customer segregated accounts		
A. Cash			5,989,357,369 8630
B. Securities representing investments of cleared swaps customers' funds (a	at market)		0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at	market)		5,863,407,032 8650
9. Net settlement from (to) derivatives clearing organizations			(256,751,964) 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 (a	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 (describe:)		0 8715
13. Total amount in cleared swaps customer segregation (add lines 7 through	12)	\$	14,073,964,960 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtrac	t line 6 from line 13)	\$	257,129,584 8730
15. Management Target Amount for Excess funds in cleared swaps segregated	d accounts	\$	92,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts	sover		
(under) Management Target Excess		\$	165,129,584 8770