

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE

BROKER OR DEALER

MORGAN STANLEY & CO. LLC

as of 08/31/13

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	\$	6,910,959,490	7010
B. Securities (at market)		1,741,727,037	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(98,767,242)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		280,970,263	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	213,229,201)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,621,660,347	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		68,260,677	7045
Less: amount offset by customer owned securities	(	68,190,388)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,621,730,636	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,128,092,350	7070
B. Securities representing investments of customers' funds (at market)		438,026,322	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		217,863,433	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	114,243,679	7100
B. Securities representing investments of customers' funds (at market)		2,349,120,457	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,523,863,604	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(25,819,253)	7130
10. Exchange traded options			
A. Value of open long option contracts		280,970,263	7132
B. Value of open short option contracts	(	213,229,201)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		19,198,887	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)		8,832,330,541	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	210,599,905	7190

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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

\$ 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

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

I. Check the appropriate box to identify the amount shown on line 1. below.

- ☐ 7300 Secured amounts in only U.S. - domiciled customers' accounts
- ☐ 7310 Secured amounts in U.S. and foreign - domiciled customers' accounts
- ☒ 7320 Net liquidating equities in all accounts of customers
trading on foreign boards of trade
- ☐ 7330 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.

II. Has the FCM changed the method of calculating the amount to be set aside in separate
accounts since the last financial report it filed ?

- ☐ Yes 7340 If yes, explain the change below
- ☒ No 7350

1. Amount to be set aside in separate section 30.7 accounts	\$ 2,191,426,937 7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	2,400,582,329 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ 209,155,392 7380

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FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
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

\$ 301,818,112 7500

B. Other banks designated by the Commission

Name(s): 0 7510 156,529,391 7520 \$ 458,347,503 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 643,940,338 7540

B. In safekeeping with other banks designated by the Commission

Name(s): 0 7550 0 7560 643,940,338 7570

3. Equities with registered futures commission merchants

A. Cash

\$ 0 7580

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) 7615 0 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): 0 7630

A. Cash

\$ 0 7640

B. Securities

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) 7675 0 7680

5. Amounts held by members of foreign boards of trade

Name(s): 0 7690

A. Cash

\$ 784,688,331 7700

B. Securities

479,057,215 7710

C. Unrealized gain (loss) on open futures contracts

21,353,485 7720

D. Value of long option contracts

33,287,080 7730

E. Value of short option contracts

((20,091,623)) 7735 1,298,294,488 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 0 7750

0 7760

7. Segregated funds on hand (describe:)

0 7765

8. Total funds in separate section 30.7 accounts (to page 15 line 2)

\$ 2,400,582,329 7770

A. If any securities shown are other than the types of securities referred to in CFTC Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line.

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STATEMENT OF SEQUESTRATION REQUIREMENTS AND
FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS

CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	587,423,334	8500
B. Securities (at market)		1,187,902,719	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		948,133,390	8520
3. Cleared OTC derivatives options			
A. Market value of open cleared OTC derivatives option contracts purchased		0	8530
B. Market value of open cleared OTC derivatives option contracts granted (sold)	(	0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	2,723,459,443	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	33,064,678	8560
Less: amount offset by customer owned securities	(	33,000,527	8570
		64,151	8580
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	2,723,523,594	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	380,390,301	8600
B. Securities representing investment of customers' funds (at market)		0	8610
C. Securities held for particular customers or option customers in lieu of cash (at market)		7,885,179	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		1,300,999,453	8630
B. Securities representing investment of customers' funds (at market)		0	8640
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,180,017,540	8650
9. Net settlement from (to) derivatives clearing organizations		(40,287,446)	8660
10. Cleared OTC derivatives options			
A. Value of open cleared OTC derivatives long option contracts		0	8670
B. Value of open cleared OTC derivatives short option contracts	(	0	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investment of customers' funds (at market)		0	8700
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	8710
12. Cleared OTC derivatives customer funds on hand		0	8715
13. Total amount in sequestration (add lines 7 through 12)	\$	2,829,005,027	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	105,481,433	8730