

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

BROKER OR DEALER
MORGAN STANLEY & CO. LLC

as of 06/30/13

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	\$	6,859,421,786	7010
B. Securities (at market)		1,779,482,096	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,235,488,049)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		229,642,404	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	243,544,576)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,389,513,661	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		154,885,535	7045
Less: amount offset by customer owned securities	(	154,726,421)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	159,114	7050
		7,389,672,775	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,120,462,280	7070
B. Securities representing investments of customers' funds (at market)		460,032,342	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		233,037,755	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	357,340,512	7100
B. Securities representing investments of customers' funds (at market)		1,943,118,781	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,541,444,341	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(58,737,058)	7130
10. Exchange traded options			
A. Value of open long option contracts		229,642,404	7132
B. Value of open short option contracts	(	243,544,576)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		15,067,686	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)		7,597,864,467	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	208,191,692	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

\$ 1,916,312,105 7360

2. Total funds in separate section 30.7 accounts
(page 16, line 8)

2,122,690,961 7370

3. Excess (deficiency) - (subtract line 1 from line 2)

\$ 206,378,856 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	\$	181,426,324	7500
B. Other banks designated by the Commission			
Name(s): 0		186,845,133	7520
	\$		368,271,457
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	538,975,516	7540
B. In safekeeping with other banks designated by the Commission			
Name(s): 0		0	7560
			538,975,516
			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	\$	1,110,846,702	7700
B. Securities		296,137,534	7710
C. Unrealized gain (loss) on open futures contracts		(204,211,826)	7720
D. Value of long option contracts		35,295,234	7730
E. Value of short option contracts	(	(22,623,656)	7735
			1,215,443,988
			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)			
	\$	2,122,690,961	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	\$	581,495,464	8500
B. Securities (at market)		783,223,688	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		399,095,276	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)	\$	1,763,814,428	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	29,641,005	8560
Less: amount offset by customer owned securities	(	28,773,032	8570
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	867,973	8580
	\$	1,764,682,401	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	265,375,529	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)		317,367	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		936,655,628	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)		782,994,048	8650
9. Net settlement from (to) derivatives clearing organizations		(44,681,108)	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)	\$	1,940,661,464	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	175,979,063	8730