

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

BROKER OR DEALER
MORGAN STANLEY & CO. LLC

as of 10/31/13

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	\$	7,751,912,716	7010
B. Securities (at market)		1,575,206,742	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		743,897,626	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		199,357,213	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	146,832,820	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		10,123,541,477	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		66,587,426	7045
Less: amount offset by customer owned securities	(	66,099,255	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	10,124,029,648	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,820,280,205	7070
B. Securities representing investments of customers' funds (at market)		658,040,132	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		178,907,106	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	265,963,754	7100
B. Securities representing investments of customers' funds (at market)		2,910,149,805	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,396,299,636	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		34,399,530	7130
10. Exchange traded options			
A. Value of open long option contracts		199,357,213	7132
B. Value of open short option contracts	(	146,832,820	7133
11. Net equities with other FCMs			
A. Net liquidating equity		15,037,725	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)		10,331,602,286	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	207,572,638	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	\$ 2,506,555,259 7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	2,715,483,059 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ 208,927,800 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 \$ 425,824,051 7500

B. Other banks designated by the Commission

Name(s): 0 7510 127,315,353 7520 \$ 553,139,404 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 663,123,728 7540

B. In safekeeping with other banks designated by the Commission

Name(s): 0 7550 0 7560 663,123,728 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 \$ 615,896,993 7700

B. Securities 572,196,799 7710

C. Unrealized gain (loss) on open futures contracts 292,535,669 7720

D. Value of long option contracts 41,191,788 7730

E. Value of short option contracts ((22,601,322) 7735 1,499,219,927 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) \$ 2,715,483,059 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	\$	1,128,070,150	8500
B. Securities (at market)		857,719,076	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		897,210,273	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)	\$	2,882,999,499	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	6,352,670	8560
Less: amount offset by customer owned securities	(	4,628,091	8570
		1,724,579	8580
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	2,884,724,078	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	348,442,697	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)		14,658,163	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		926,645,839	8630
B. Securities representing investment of customers' funds (at market)		820,100,000	8640
C. Securities held for particular customers or option customers in lieu of cash (at market)		843,060,913	8650
9. Net settlement from (to) derivatives clearing organizations		47,717,711	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)	\$	3,000,625,323	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	115,901,245	8730