

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

BROKER OR DEALER
MORGAN STANLEY & CO. LLC

as of 01/31/14

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	\$	8,708,726,659	7010
B. Securities (at market)		1,197,779,011	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		294,636,570	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		183,156,057	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	156,519,816)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		10,227,778,481	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		24,438,054	7045
Less: amount offset by customer owned securities	(	23,975,277)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	10,228,241,258	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,405,192,669	7070
B. Securities representing investments of customers' funds (at market)		1,750,081,061	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		272,363,325	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,136,432,160	7100
B. Securities representing investments of customers' funds (at market)		1,953,097,980	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		925,415,686	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(32,596,802)	7130
10. Exchange traded options			
A. Value of open long option contracts		183,156,057	7132
B. Value of open short option contracts	(	156,519,816)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		1,403,730	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)		10,438,026,050	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	209,784,792	7190
15. Management Target Amount for Excess funds in segregation	\$	105,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	104,784,792	7198

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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
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 foreign government
or a rule of a self-regulatory organization authorized thereunder

\$ 2,410,981,255 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

\$ 1,847,665,355 7315

B. Securities (at market)

539,917,425 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

16,972,580 7325

3. Exchange traded options

A. Market value of open option contracts purchased on a foreign board of trade

13,457,291 7335

B. Market value of open contracts granted (sold) on a foreign board of trade

(7,711,935) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.)

\$ 2,410,300,716 7345

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount

\$ 11,033,209 7351

Less: amount offset by customer owned securities

(10,352,671) 7352

680,538 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

\$ 2,410,981,254 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

\$ 2,410,981,255 7360

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
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	\$	327,119,515	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		202,368,621	7520
	\$		529,488,136
2. Securities			
A. In safekeeping with banks located in the United States	\$	615,575,512	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		0	7560
			615,575,512
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
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
5. Amounts held by members of foreign boards of trade			
Name(s): 0			7690
A. Cash	\$	981,465,293	7700
B. Securities		474,281,913	7710
C. Unrealized gain (loss) on open futures contracts		16,979,556	7720
D. Value of long option contracts		13,457,291	7730
E. Value of short option contracts	(	(7,711,935)	7735
			1,478,472,118
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0			7750
			0
7. Segregated funds on hand (describe:)			
			0
8. Total funds in separate section 30.7 accounts			
	\$	2,623,535,766	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	212,554,511	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	105,000,000	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	107,554,511	7785

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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	\$ 1,920,559,925	8500
B. Securities (at market)	761,963,533	8510
2. Net unrealized profit (loss) in open cleared swaps	399,816,746	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)	\$ 3,082,340,204	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 9,457,523	8560
Less: amount offset by customer owned securities	(8,187,906)	8570
	1,269,617	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$ 3,083,609,821	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$ 378,573,885	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)	12,885,072	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	1,249,504,146	8630
B. Securities representing investments of cleared swaps customers' funds (at market)	945,000,000	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	749,078,461	8650
9. Net settlement from (to) derivatives clearing organizations	(134,224,424)	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 (describe: _____)	0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$ 3,200,817,140	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 117,207,319	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 Target Excess	\$ 25,207,319	8770