## Supplement to

**Financial and Operational Combined Uniform Single Report**

**Part II CSE**

**Broker or Dealer**
Morgan Stanley & Co. LLC

**As of** 11/30/13

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### Statement of Segregation Requirements and Funds in Segregation

#### For Customers Trading on U.S. Commodity Exchanges

**Segregation Requirements (Section 4d(2) of the CEA Act)**

1. **Net ledger balance**
   - A. Cash: $7,872,698,711
   - B. Securities (at market): $1,504,306,172

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $744,235,531

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $212,863,048
   - B. Deduct market value of open option contracts granted (sold) on a contract market: ($137,206,235)
   - Net equity (deficit) (add lines 1, 2, and 3): $10,196,898,327

4. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $7,498,802

5. **Less: amount offset by customer owned securities**
   - (7,424,727)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $10,196,872,402

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### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $5,103,247,317
   - B. Securities representing investments of customers' funds (at market): $550,044,628
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $305,719,816

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $179,300,822
   - B. Securities representing investments of customers' funds (at market): $3,005,176,606
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $1,198,586,356

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - ($14,012,236)

10. **Exchange traded options**
    - A. Value of open long option contracts: $212,863,048
    - B. Value of open short option contracts: $137,206,235

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $3,017,014
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand (describe: )**
    - 0

13. **Total amount in segregation (add lines 7 through 12)**
    - $10,406,742,136

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $209,769,734
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
   $ ______________________ $ 7200

2. Funds in segregated accounts
   A. Cash
   $ ______________________ $ 7210
   B. Securities (at market)
   ______________________ $ 7220
   C. Total
   ______________________ $ 7230

3. Excess (deficiency) funds in segregation
   (subtract line 2.C from line 1)
   $ ______________________ $ 7240
## FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

<table>
<thead>
<tr>
<th>Box</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>7300</td>
<td>Secured amounts in only U.S. - domiciled customers' accounts</td>
</tr>
<tr>
<td>7310</td>
<td>Secured amounts in U.S. and foreign - domiciled customers' accounts</td>
</tr>
<tr>
<td>X</td>
<td>Net liquidating equities in all accounts of customers</td>
</tr>
<tr>
<td></td>
<td>trading on foreign boards of trade</td>
</tr>
<tr>
<td>7330</td>
<td>Amount required to be set aside pursuant to law, rule</td>
</tr>
<tr>
<td></td>
<td>or regulation of a foreign government or a rule of a</td>
</tr>
<tr>
<td></td>
<td>self-regulatory organization authorized thereunder.</td>
</tr>
</tbody>
</table>

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?

<table>
<thead>
<tr>
<th>Yes</th>
<th>7340</th>
<th>If yes, explain the change below</th>
</tr>
</thead>
<tbody>
<tr>
<td>X</td>
<td>No</td>
<td></td>
</tr>
</tbody>
</table>

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1. Amount to be set aside in separate section 30.7 accounts $2,382,604,130 [7360]
2. Total funds in separate section 30.7 accounts (page 16, line 8) $2,597,754,215 [7370]
3. Excess (deficiency) - (subtract line 1 from line 2) $215,150,085 [7380]
# Supplement to Financial and Operational Combined Uniform Single Report

## Part II CSE

### Statement of Secured Amounts and Funds Held in Separate Accounts

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
   - **B.** Other banks designated by the Commission
     - Name(s): 0 (7510)
   
   - **Value:** $121,579,187 (7500)  
     - **Deposit:** $117,859,191 (7520)
   
   - **Total:** $239,438,378 (7530)

2. **Securities**
   - **A.** In safekeeping with banks located in the United States
   - **B.** In safekeeping with other banks designated by the Commission
     - Name(s): 0 (7550)
   
   - **Value:** $435,067,783 (7540)
   
   - **Total:** $435,067,783 (7570)

3. **Equities with registered futures commission merchants**
   - **A.** Cash
   - **B.** Securities
   - **C.** Unrealized gain (loss) on open futures contracts
   - **D.** Value of long option contracts
   - **E.** Value of short option contracts
     - (0) (7515)

   - **Value:** $0 (7580)

   - **Total:** $0 (7620)

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Name(s):** 0 (7630)
   - **A.** Cash
   - **B.** Securities
   - **C.** Amount due to (from) clearing organizations - daily variation
   - **D.** Value of long option contracts
   - **E.** Value of short option contracts
     - (0) (7675)

   - **Value:** $0 (7640)

   - **Total:** $0 (7680)

5. **Amounts held by members of foreign boards of trade**
   - **Name(s):** 0 (7690)
   - **A.** Cash
   - **B.** Securities
   - **C.** Unrealized gain (loss) on open futures contracts
   - **D.** Value of long option contracts
   - **E.** Value of short option contracts
     - (28,156,111) (7735)  
     - **Total:** 1,923,248,054 (7740)

   - **Total:** 1,923,248,054 (7740)

6. **Amounts with other depositories designated by a foreign board of trade**
   - **Name(s):** 0 (7750)

   - **Total:** $0 (7780)

7. **Segregated funds on hand (describe: )**

   - **Total:** $0 (7765)

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

   - **Value:** $2,597,754,215 (7770)

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

#### CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

1. Net ledger balance
   - A. Cash
     - $916,592,664
   - B. Securities (at market)
     - $861,292,367

2. Net unrealized profit (loss) in open cleared OTC derivatives
   - $1,069,244,569

3. Cleared OTC derivatives options
   - A. Market value of open cleared OTC derivatives option contracts purchased
     - $0
   - B. Market value of open cleared OTC derivatives option contracts granted (sold)
     - $(0)

4. Net equity (deficit) (add lines 1, 2 and 3)
   - $2,837,129,600

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount
     - $3,252,446
   - Less: amount offset by customer owned securities
     - $(2,928,657)

6. Amount required to be sequestered for cleared OTC derivatives customers
   - (add lines 4 and 5)
     - $2,387,453,399

#### FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks
   - A. Cash
     - $366,346,611
   - B. Securities representing investment of customers’ funds (at market)
     - $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - $16,227,627

8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts
   - A. Cash
     - $960,081,303
   - B. Securities representing investment of customers’ funds (at market)
     - $760,100,000
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - $845,064,739

9. Net settlement from (to) derivatives clearing organizations
   - $8,305,116

10. Cleared OTC derivatives options
    - A. Value of open cleared OTC derivatives long option contracts
      - $(0)
    - B. Value of open cleared OTC derivatives short option contracts
      - $(0)

11. Net equities with other FCMs
    - A. Net liquidating equity
      - $0
    - B. Securities representing investment of customers’ funds (at market)
      - $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
      - $0

12. Cleared OTC derivatives customer funds on hand
    - $0

13. Total amount in sequestration (add lines 7 through 12)
    - $2,956,125,396

14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)
    - $118,672,007