# Supplement to Financial and Operational Combined Uniform Single Report

**Part II CSE**

## Statement of Segregation Requirements and Funds in Segregation

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

1. Net ledger balance
   - A. Cash
     - $ 7,751,912,716
   - B. Securities (at market)
     - $ 1,676,206,742

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $ 743,897,626

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - $ 196,357,213
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - $ (146,832,280)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $ 10,123,541,477

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount
     - $ 66,587,426
   - Less: amount offset by customer owned securities
     - (66,099,255)
   - $ 488,171

6. Amount required to be segregated (add lines 4 and 5)
   - $ 10,124,029,648

### Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   - A. Cash
     - $ 4,820,280,205
   - B. Securities representing investments of customers' funds (at market)
     - $ 656,040,132
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - $ 176,907,106

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - $ 265,963,754
   - B. Securities representing investments of customers' funds (at market)
     - $ 2,910,149,805
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - $ 1,396,299,636

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - $ 34,399,530

10. Exchange traded options
    - A. Value of open long option contracts
        - $ 199,357,213
    - B. Value of open short option contracts
        - (146,832,280)

11. Net equities with other FCMs
    - A. Net liquidating equity
        - $ 15,037,725
    - 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)
    - $ 10,331,602,286

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $ 207,572,638

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<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount Required</th>
<th>Amount Segregated</th>
<th>Notes</th>
</tr>
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<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$</td>
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<tr>
<td>2. Funds in segregated accounts</td>
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</tr>
<tr>
<td>A. Cash</td>
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</tr>
<tr>
<td>B. Securities (at market)</td>
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<td></td>
</tr>
<tr>
<td>C. Total</td>
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<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$</td>
<td>0 7240</td>
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</table>
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
- [X] 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
- [X] No 7350

1. Amount to be set aside in separate section 30.7 accounts $2,506,565,256 7360

2. Total funds in separate section 30.7 accounts (page 16, line 8) $2,715,463,059 7370

3. Excess (deficiency) - (subtract line 1 from line 2) $206,897,800 7380
**SUPPLEMENT TO**
**FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT**
**PART II CSE**

**BROKER OR DEALER**
**MORGAN STANLEY & CO. LLC**

**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 425,824,051 7500
     Total: $425,824,051 7520
   - 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 127,315,353 7520
       Total: $127,315,353 7530
     - 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
       Name(s): 0 7560 0 7560 0 7610 663,123,728 7570
     - 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
       Name(s): 0 7650 0 7660 0 7670 0 7670 0 7840
     - 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
       Name(s): 0 7700 572,196,799 7710
     - 6. Amounts with other depositories designated by a foreign board of trade
       Name(s): 0 7750
     - 7. Segregated funds on hand (describe: )
     - 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.
# Statement of Sequestration Requirements and Funds in Cleared OTC Derivatives Sequestered Accounts

## Cleared OTC Derivatives Customer Requirements

1. Net ledger balance
   - Cash: $1,128,070,150
   - Securities (at market): $857,719,076

2. Net unrealized profit (loss) in open cleared OTC derivatives
   - Cash: $897,210,273

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

4. Net equity (deficit) (add lines 1, 2 and 3)
   - $2,882,999,499

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $6,352,670
   - Loss: amount offset by customer owned securities: ($4,628,091)

6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)
   - $2,884,724,079

## Funds in Cleared OTC Derivatives Customer Sequestered Accounts

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks
   - Cash: $348,442,697

8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts
   - Cash: 926,645,839

9. Net settlement from (to) derivatives clearing organizations
   - 47,717,711

10. Cleared OTC derivatives options
    - Value of open cleared OTC derivatives long option contracts: 0
    - Value of open cleared OTC derivatives short option contracts: 0

11. Net equities with other FCMs
    - Net liquidating equity: 0

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

13. Total amount in sequestration (add lines 7 through 12)
    - $3,000,625,323

14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)
    - $115,901,245