# Supplement to
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE

<table>
<thead>
<tr>
<th>BROKER OR DEALER</th>
<th>as of</th>
</tr>
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<tbody>
<tr>
<td>MORGAN STANLEY &amp; CO. LLC</td>
<td>________</td>
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</tbody>
</table>

### 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
     - $ 7,704,942,128  7010
   - B. Securities (at market)
     - $ 1,867,342,597  7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $ 494,665,185  7030

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - $ 167,521,766  7032
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - $ (126,064,068)  7033
   - Total
     - $ 10,108,407,608  7040

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $ 64,217,673  7045

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount
     - $ 63,442,860  7047
   - Less: amount offset by customer owned securities
     - $ (774,813)  7050
   - Net amount
     - $ 10,109,182,421  7060

#### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash
     - $ 2,675,806,022  7070
   - B. Securities representing investments of customers' funds (at market)
     - $ 2,301,123,337  7080
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - $ 282,091,461  7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - $ 2,364,417,829  7100
   - B. Securities representing investments of customers' funds (at market)
     - $ 1,157,069,088  7110
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - $ 1,585,251,135  7120

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - $ 10,140,856  7130

10. Exchange traded options
    - A. Value of open long option contracts
        - $ 167,521,766  7132
    - B. Value of open short option contracts
        - $ 126,064,068  7133

11. Net equities with other FCMs
    - A. Net liquidating equity
        - $ 291,302  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)
    - $ 10,317,648,730  7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $ 208,466,309  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
    - $ 103,466,309  7198
### 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
   
   $ \underline{0 \text{,7200}}$

2. Funds in segregated accounts
   
   A. Cash
   
   $ \underline{0 \text{,7210}}$

   B. Securities (at market)
   
   $ \underline{0 \text{,7220}}$

   C. Total
   
   $ \underline{0 \text{,7230}}$

3. Excess (deficiency) funds in segregation
   (subtract line 2.C from line 1)

   $ \underline{0 \text{,7240}}$
### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$1,362,277,155</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$562,269,428</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$369,085,533</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$16,101,218</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(10,964,983)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>$2,338,768,461</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$7,355,713</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>($7,156,295)</td>
</tr>
<tr>
<td></td>
<td>$199,418</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$2,338,967,869</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$2,338,967,869</td>
</tr>
</tbody>
</table>
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
      Name(s): 0
      $ 356,666,959 7500
   B. Other banks qualified under Regulation 30.7
      Name(s): 0
      $ 181,898,734 7520
      $ 538,565,693 7530

2. Securities
   A. In safekeeping with banks located in the United States
      $ 510,299,147 7540
   B. In safekeeping with other banks qualified under Regulation 30.7
      Name(s): 0
      $ 0 7560
      $ 510,299,147 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
   A. Cash
      $ 0 7630
   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
   A. Cash
      $ 630,169,503 7700
   B. Securities
      $ 471,930,280 7710
   C. Unrealized gain (loss) on open futures contracts
      $ 385,086,423 7720
   D. Value of long option contracts
      $ 16,101,218 7730
   E. Value of short option contracts
      $ (19,964,983) 7735
      $ 1,496,322,441 7740

6. Amounts with other depositories designated by a foreign board of trade
   Name(s): 0
   $ 7750
   $ 0 7760
   $ 0 7765
   $ 2,545,187,281 7770

7. Segregated funds on hand (describe:)
   $ 206,219,412 7380

8. Total funds in separate section 30.7 accounts
   $ 105,000,000 7780

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Segured
    Statement page 15 from Line 8)
   $ 101,219,412 7785

10. Management Target Amount for Excess funds in separate section 30.7 accounts

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

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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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,679,709,357</td>
<td>8500</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,630,764,490</td>
<td>8510</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>(1,120,385,085)</td>
<td>8620</td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0</td>
<td>8530</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0</td>
<td>8540</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$4,190,088,762</td>
<td>8550</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td></td>
<td></td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td>$10,007,749</td>
<td>8560</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>(8,126,513)</td>
<td>8570</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>$1,881,236</td>
<td>8580</td>
</tr>
</tbody>
</table>

## Funds in Cleared Swaps Customer Segregated Accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$622,561,309</td>
<td>8600</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td>8610</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>$15,291,644</td>
<td>8620</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$1,513,548,472</td>
<td>8630</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>$445,000,000</td>
<td>8640</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>$1,615,472,847</td>
<td>8650</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>$96,452,331</td>
<td>8660</td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0</td>
<td>8670</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>(0)</td>
<td>8680</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0</td>
<td>8690</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td>8700</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0</td>
<td>8710</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand (describe:)</td>
<td>0</td>
<td>8715</td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>$4,398,326,603</td>
<td>8720</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>$116,355,605</td>
<td>8730</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>$92,000,000</td>
<td>8760</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess</td>
<td>$24,356,605</td>
<td>8770</td>
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