

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

BROKER OR DEALER
MORGAN STANLEY & CO. LLC

as of 07/31/15

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	\$	8,317,284,673	7010
B. Securities (at market)		4,359,500,588	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(642,495,291)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		291,185,223	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	274,350,923)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		12,051,124,270	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		79,329,915	7045
Less: amount offset by customer owned securities	(	78,967,160)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	362,755	7050
		12,051,487,025	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,239,781,175	7070
B. Securities representing investments of customers' funds (at market)		1,786,074,857	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,527,688,203	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	4,040,689,745	7100
B. Securities representing investments of customers' funds (at market)		804,982,815	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,831,812,385	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		3,046,072	7130
10. Exchange traded options			
A. Value of open long option contracts		291,185,223	7132
B. Value of open short option contracts	(	274,350,923)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		2,959,287	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)		12,253,868,839	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	202,381,814	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	\$	97,381,814	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	\$	0	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	2,083,663,171	7315
B. Securities (at market)		1,725,163,487	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		50,150,969	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		39,023,335	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(24,034,237)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,873,966,725	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	182,744,847	7351
Less: amount offset by customer owned securities	(	180,901,672)	7352
		1,843,175	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,875,809,900	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,875,809,900	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	\$	162,670,294	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): 0		223,298,856	7520	\$ 385,969,150 7530
2. Securities				
A. In safekeeping with banks located in the United States	\$	659,348,529	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): 0		0	7560	659,348,529 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 organization or foreign boards of trade				
Name(s): 0		0	7640	
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	\$	1,907,361,232	7700	
B. Securities		1,065,814,958	7710	
C. Unrealized gain (loss) on open futures contracts		50,149,808	7720	
D. Value of long option contracts		39,023,335	7730	
E. Value of short option contracts	(	(24,034,237)	7735	3,038,315,096 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		\$		4,083,632,775 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$		207,822,875 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		\$		102,822,875 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		\$ 5,004,547,232	8500
B. Securities (at market)		5,250,873,059	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,261,373,214)	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)		\$ 8,994,047,077	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 207,908,706		8560
Less: amount offset by customer owned securities	(202,034,319)	5,874,387	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 8,999,921,464	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 820,350,094	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)		123,591,637	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		3,714,177,349	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		5,127,281,422	8650
9. Net settlement from (to) derivatives clearing organizations		(404,262,206)	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)		\$ 9,381,138,296	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 381,216,832	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		\$ 289,216,832	8770

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