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  
   \[ \text{\$6,910,959,490} \]  
   \[ \text{(6,767,242)} \]  
   \[ \text{7010} \]  
   \[ \text{7020} \]  
   \[ \text{7030} \]  

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   \[ \text{(98,767,242)} \]  
   \[ \text{7032} \]  

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
   \[ \text{260,970,263} \]  
   \[ \text{7033} \]  

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount
   \[ \text{68,260,677} \]  
   \[ \text{7045} \]  

6. Amount required to be segregated (add lines 4 and 5)
   \[ \text{68,190,388} \]  
   \[ \text{7047} \]  

7. Deposited in segregated funds bank accounts
   A. Cash
   \[ \text{4,128,052,350} \]  
   \[ \text{7070} \]  
   \[ \text{438,026,322} \]  
   \[ \text{7080} \]  
   \[ \text{217,863,433} \]  
   \[ \text{7090} \]  

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
   \[ \text{114,243,679} \]  
   \[ \text{7100} \]  

9. Net settlement from (to) derivatives clearing organizations of contract markets
   \[ \text{2,349,120,457} \]  
   \[ \text{7110} \]  

10. Exchange traded options
   A. Value of open long option contracts
   \[ \text{280,970,263} \]  
   \[ \text{7132} \]  
   \[ \text{213,229,201} \]  
   \[ \text{7133} \]  

11. Net equities with other FCMs
   A. Net liquidating equity
   \[ \text{19,198,887} \]  
   \[ \text{7140} \]  

12. Segregated funds on hand (describe)

13. Total amount in segregation (add lines 7 through 12)
   \[ \text{8,632,330,541} \]  
   \[ \text{7180} \]  

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
   \[ \text{210,599,905} \]  
   \[ \text{7190} \]
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]
SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE

BROKER OR DEALER
MORGAN STANLEY & CO. LLC
as of 08/31/13

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

   $ 2,191,426,937  7360

2. Total funds in separate section 30.7 accounts
   (page 16, line 8)

   $ 2,400,582,329  7370

3. Excess (deficiency) - (subtract line 1 from line 2)

   $ 209,155,392  7380
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
      $ 301,818,112 7500

   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
         $ 643,940,338 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
         Name(s): 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 7630
      A. Cash
      B. Securities
      C. Amount due to (from) clearing organizations - daily variation
      D. Value of long option contracts
         Name(s): 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 7890
      A. Cash
      B. Securities
      C. Unrealized gain (loss) on open futures contracts
      D. Value of long option contracts
         Name(s): 0 7730
      E. Value of short option contracts
         ( 20,091,623 7735 1,298,294,486 7740)

   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)
      $ 2,400,562,329 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
   - A. Cash
   - B. Securities (at market)
   - 2. Net unrealized profit (loss) in open cleared OTC derivatives
   - 3. Cleared OTC derivatives options
     - A. Market value of open cleared OTC derivatives option contracts purchased
     - B. Market value of open cleared OTC derivatives option contracts granted (sold)
   - 4. Net equity (deficit) (add lines 1, 2 and 3)
   - 5. Accounts liquidating to a deficit and accounts with debit balances
     - A. gross amount
     - B. Less: amount offset by customer owned securities
   - 6. Amount required to be sequestered for cleared OTC derivatives customers

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

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks
   - A. Cash
   - B. Securities representing investment of customers' funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
   - 8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts
     - A. Cash
     - B. Securities representing investment of customers' funds (at market)
     - C. Securities held for particular customers or option customers in lieu of cash (at market)
   - 9. Net settlement from (to) derivatives clearing organizations
   - 10. Cleared OTC derivatives options
     - A. Value of open cleared OTC derivatives long option contracts
     - B. Value of open cleared OTC derivatives short option contracts
   - 11. Net equities with other FCMs
     - A. Net liquidating equity
     - B. Securities representing investment of customers' funds (at market)
     - C. Securities held for particular customers or option customers in lieu of cash (at market)
   - 12. Cleared OTC derivatives customer funds on hand
   - 13. Total amount in sequestration (add lines 7 through 12)
   - 14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)