### SEgregation Requirements (Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash
     - 13,163,062,317
   - B. Securities (at market)
     - 8,143,555,068

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - 3,691,463,777

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - 814,010,211
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - (346,428,569)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - 25,465,662,804

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount
     - 435,831,896
   - Less: amount offset by customer owned securities
     - (435,267,476)

6. Amount required to be segregated (add lines 4 and 5)
   - 25,466,227,224

### Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   - A. Cash
     - 3,003,791,538
   - 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)
     - 2,093,979,089

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - 14,155,873,951
   - 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)
     - 6,049,575,979

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - 65,153,048

10. Exchange traded options
    - A. Value of open long option contracts
        - 814,010,211
    - B. Value of open short option contracts
        - (346,428,569)

11. Net equities with other FCMs
    - A. Net liquidating equity
        - 12,761,396
    - 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)
    - 25,848,716,643

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 382,489,419

15. Management Target Amount for Excess funds in segregation
    - 235,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess
    - 147,489,419
### 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

\[
\text{\$ } \quad 0 \quad 7200
\]

2. Funds in segregated accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>7210</th>
<th>7220</th>
<th>7230</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>$ \quad</td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$ \quad</td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>C. Total</td>
<td>$ \quad</td>
<td>0</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

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

\[
\text{\$ } \quad 0 \quad 7240
\]
### 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>$4,585,574,445</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$2,110,270,969</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$869,952,635</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>$30,239,769</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(25,913,955)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$7,570,128,863</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$46,318,757</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(44,734,768)</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>$7,571,707,854</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$7,571,707,854</td>
</tr>
</tbody>
</table>
## Statement of Secured Amounts and Funds Held in Separate Accounts

### Pursuant to Commission Regulation 30.7

**Supplement to Financial and Operational Combined Uniform Single Report**

**Part II CSE**

### Broker or Dealer

Morgan Stanley & Co. LLC

**As of 04/30/21**

### Funds Deposited in Separate Regulation 30.7 Accounts

1. **Cash in banks**
   - A. Banks located in the United States
     - $7,305,315,585
   - B. Other banks qualified under Regulation 30.7
     - Name(s):  
     - $570,852,841

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - $457,138,697
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s):  
     - $4,636,519

3. **Equities with registered futures commission merchants**
   - A. Cash
     - $19,920,080
   - B. Securities
     - $501,775,216
   - C. Unrealized gain (loss) on open futures contracts
     - $(1,586,940)
   - D. Value of long option contracts
     - $30,239,769
   - E. Value of short option contracts
     - $25,913,955

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s):  
   - A. Cash
     - $6,025,863,832
   - B. Securities
     - $7,787,256,614
   - C. Amount due to (from) clearing organizations - daily variation
     - $140,000,000
   - D. Value of long option contracts
     - $75,548,760
   - E. Value of short option contracts
     - $7380

5. **Amounts held by members of foreign boards of trade**
   - Name(s):  
   - A. Cash
     - $3,541,502,690
   - B. Securities
     - $1,608,495,753
   - C. Unrealized gain (loss) on open futures contracts
     - $871,539,575
   - D. Value of long option contracts
     - $30,239,769
   - E. Value of short option contracts
     - $(25,913,955)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s):  
   - A. Cash
     - $6,025,863,832

7. **Segregated funds on hand**
   - Name(s):  
   - A.  
   - $7,787,256,614

8. **Total funds in separate section 30.7 accounts**
   - $7,787,256,614

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $215,548,760

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - $140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - $75,548,760

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**MORGAN ST ANLEY & CO. LLC**

04/30/21

**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** $13,714,946,059
   - **B. Securities (at market)** $11,071,563,504

2. **Net unrealized profit (loss) in open cleared swaps**
   - $1,132,432,133

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

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - $25,918,941,696

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities** $1,340,248
   - **Net amount required to be segregated for cleared swaps customers (add lines 4 and 5)** $25,920,281,944

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash** $5,095,717,793
   - **B. Securities representing investments of cleared swaps customers' funds (at market)** $0
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)** $8,986,477

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash** $10,091,530,448
   - **B. Securities representing investments of cleared swaps customers' funds (at market)** $0
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)** $11,062,577,026

9. **Net settlement from (to) derivatives clearing organizations**
   - $(23,609,213)

10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**
    - **B. Value of open cleared swaps short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** $0
    - **B. Securities representing investments of cleared swaps customers' funds (at market)** $0
    - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)** $0

12. **Cleared swaps customer funds on hand (describe: )** $0

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** $26,235,202,531

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** $314,920,587

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts** $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess** $222,920,587