### ST A TEMENT OF SEGREGA TION REQUIREMENTS AND FUNDS IN SEGREGA TION

FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

#### SEGREGA TION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash $13,035,154,807 7010
   - B. Securities (at market) 7,708,346,553 7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,629,730,197 7030

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 1,097,349,700 7032
   - B. Deduct market value of open option contracts granted (sold) on a contract market (425,042,384) 7033

4. Net equity (deficit) (add lines 1, 2, and 3) 25,045,538,873 7040

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount 352,127,159 7045
   - Less: amount offset by customer owned securities (351,620,938) 7047

6. Amount required to be segregated (add lines 4 and 5) $25,046,045,094 7060

#### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash 3,005,468,187 7070
   - B. Securities representing investments of customers' funds (at market) 0 7080
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 2,509,418,742 7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash $14,199,638,426 7100
   - B. Securities representing investments of customers' funds (at market) 0 7110
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 4,805,038,942 7120

9. Net settlement from (to) derivatives clearing organizations of contract markets 
   - (165,052,432) 7130

10. Exchange traded options
    - A. Value of open long option contracts 1,097,349,700 7132
    - B. Value of open short option contracts (425,042,384) 7133

11. Net equities with other FCMs
    - A. Net liquidating equity 8,363,150 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: ) 393,888,869 7150

13. Total amount in segregation (add lines 7 through 12) 25,429,071,200 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $383,026,106 7190

15. Management Target Amount for Excess funds in segregation $235,000,000 7194

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess $148,026,106 7198
### Statement of Segregation Requirements and Funds in Segregation

**For Customers' Dealer Options Accounts**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$0</td>
<td>7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$0</td>
<td>7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>0</td>
<td>7230</td>
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<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$0</td>
<td>7240</td>
</tr>
</tbody>
</table>
## Statement of Secured Amounts and Funds Held in Separate Accounts

### 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash** $4,422,466,925
   - **B. Securities (at market)** $2,149,271,483

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** $1,133,411,976

3. **Exchange traded options**
   - **A. Market value of open option contracts purchased on a foreign board of trade** $45,030,737
   - **B. Market value of open contracts granted (sold) on a foreign board of trade** $(28,329,598)

4. **Net equity (deficit) (add lines 1. 2. and 3.)** $7,721,851,523

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** $42,349,403
   - Less: amount offset by customer owned securities $(41,044,215)

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** $7,723,156,711

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** $7,723,156,711
**SUPPLEMENT TO**  
**FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT**  
**PART II CSE**

**BROKER OR DEALER**  
MORGAN STANLEY & CO. LLC  
as of 07/31/21

**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 $308,664,087 7500  
   B. Other banks qualified under Regulation 30.7  
      Name(s): 7510 299,970,678 7520 $608,634,765 7530

2. Securities  
   A. In safekeeping with banks located in the United States $715,341,760 7540  
   B. In safekeeping with other banks qualified under Regulation 30.7  
      Name(s): 7550 40,918,372 7560 756,260,132 7570

3. Equities with registered futures commission merchants  
   A. Cash $14,261,037 7580  
   B. Securities 0 7590  
   C. Unrealized gain (loss) on open futures contracts 984,995 7600  
   D. Value of long option contracts 0 7610  
   E. Value of short option contracts 0 7615 15,246,032 7620

4. Amounts held by clearing organizations of foreign boards of trade  
   Name(s): 7630  
   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): 7690  
   A. Cash $4,016,674,782 7700  
   B. Securities 1,393,011,351 7710  
   C. Unrealized gain (loss) on open futures contracts 1,132,426,981 7720  
   D. Value of long option contracts 45,030,737 7730  
   E. Value of short option contracts (28,329,598) 7735 6,558,814,253 7740

6. Amounts with other depositories designated by a foreign board of trade  
   Name(s): 7750  
   0 7760  
   0 7765

7. Segregated funds on hand (describe: )  
   0 7770

8. Total funds in separate section 30.7 accounts $7,938,955,182 7770  
   $215,798,471 7380

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) $140,000,000 7780

10. Management Target Amount for Excess funds in separate section 30.7 accounts $75,798,471 7785

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash
     - $ 16,136,356,081
   - B. Securities (at market)
     - 11,370,452,781

2. Net unrealized profit (loss) in open cleared swaps
   - (1,336,224,502)

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)
   - $ 26,171,822,424

5. Accounts liquidating to a deficit and accounts with
   - debit balances - gross amount
     - 74,585,150
   - Less: amount offset by customer owned securities
     - 73,347,086

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $ 26,170,584,360

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - $ 5,344,396,579
   - 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)
     - 30,110,122

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 10,039,407,820
   - 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)
     - 11,340,342,658

9. Net settlement from (to) derivatives clearing organizations
   - (260,282,586)

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts
        - 0
    - B. Value of open cleared swaps short option contracts
        - 0

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)
    - $ 26,493,974,593

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $ 322,152,169

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
    - $ 230,152,169