# Statement of Segregation Requirements and Funds in Segregation

**For Customers Trading on U.S. Commodity Exchanges**

## Items on this page to be reported by: Futures Commission Merchant

### Segregation Requirements

1. **Net ledger balance**
   - A. Cash: $16,111,136,625
   - B. Securities (at market): $5,652,423,677

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $1,057,323,574

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,722,383,180
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(1,493,340,802)

4. **Net equity (deficit) (total of Lines 1, 2, and 3)**
   - $23,049,926,254

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $382,818,309
   - Less: amount offset by customer owned securities: $382,218,249
   - Net: $600,060

6. **Amount required to be segregated (add lines 4 and 5)**
   - $23,050,526,314

### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $2,015,998,235
   - 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): $2,072,892,882

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,427,053,428
   - 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): $3,430,035,671

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $92,842,816

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,722,383,180
    - B. Value of open short option contracts: $1,493,340,802

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $16,637,209
    - 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):**
    - $149,495,124

13. **Total amount in segregation (add lines 7 through 12)**
    - $23,433,997,743

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $383,471,429

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - $148,471,429

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**Name of Firm:** MORGAN STANLEY & CO. LLC

**As of:** 10/31/2021
## Statement of Cleared Swaps Customer Segregation Requirements

### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: $14,182,092,289
   - B. Securities (at market): $10,173,198,492

2. **Net unrealized profit (loss) in open cleared swaps**: $769,800,911

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)**: $25,125,091,692

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $98,307,278
   - Less: amount offset by customer owned securities: ($92,638,539)
   - Net amount required to be segregated for cleared swaps customers: $5,668,739

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,433,722,213
   - B. Securities representing investment of cleared swaps customers' funds (at market): $0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $47,506,477

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $13,109,441,231
   - B. Securities representing investment of cleared swaps customers' funds (at market): $0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $10,125,692,015

9. **Net settlement from (to) derivatives clearing organizations**: $(165,845,780)

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 investment 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)**: $25,550,516,156

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)**: $419,755,725

15. **Management target amount for excess funds in cleared swaps segregated accounts**
    - Excess: $92,000,000
    - Deficiency: $0

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess**: $327,755,725

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**Name of Firm:** MORGAN STANLEY & CO. LLC  
**As of:** 10/31/2021
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</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with 17 CFR 32.6</td>
<td>$</td>
<td>0</td>
<td></td>
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<td></td>
</tr>
<tr>
<td>2. Funds/property in segregated accounts</td>
<td></td>
<td></td>
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<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market value)</td>
<td>$</td>
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<td></td>
<td></td>
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<tr>
<td>C. Total funds/property in segregated accounts</td>
<td>$</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)</td>
<td>$</td>
<td>0</td>
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</tbody>
</table>

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 10/31/2021
## 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>A. Cash</strong></td>
<td>$ 5,635,576,968</td>
</tr>
<tr>
<td><strong>B. Securities (at market)</strong></td>
<td>$ 1,379,338,792</td>
</tr>
</tbody>
</table>

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

- **Market value of open option contracts purchased on a foreign board of trade** | $ 37,721,617 |
- **Market value of open contracts granted (sold) on a foreign board of trade** | $(23,718,240) |

### 3. Exchange traded options

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>A. Market value of open option contracts purchased on a foreign board of trade</strong></td>
<td>$ 37,721,617</td>
</tr>
<tr>
<td><strong>B. Market value of open contracts granted (sold) on a foreign board of trade</strong></td>
<td>$(23,718,240)</td>
</tr>
</tbody>
</table>

### 4. Net equity (deficit) (add lines 1. 2. and 3.)

- $ 7,036,135,344

### 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount

- **$ 26,990,079**

### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

- **$ 7,039,443,865**

### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

- **$ 7,039,443,865**

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Name of Firm: **MORGAN STANLEY & CO. LLC**

As of: **10/31/2021**
## FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States  
     $426,444,693  
   - B. Other banks qualified under 17 CFR. 30.7
     Name(s):  
     $418,645,072

2. Securities
   - A. In safekeeping with banks located in the United States  
     $332,744,140
   - B. In safekeeping with other banks designated by 17 CFR. 30.7
     Name(s):  
     $89,572,705

3. Equities with registered futures commission merchants
   - A. Cash  
     $6,936,602
   - B. Securities  
     $0
   - C. Unrealized gain (loss) on open futures contracts  
     $1,105,633
   - D. Value of long option contracts  
     $0
   - E. Value of short option contracts  
     $(23,718,240)

4. Amounts held by clearing organizations of foreign boards of trade
   Name(s):  
   - A. Cash  
     $0
   - B. Securities  
     $0
   - C. Amount due to (from) clearing organizations - daily variation  
     $0
   - D. Value of long option contracts  
     $0
   - E. Value of short option contracts  
     $(0)

5. Amounts held by members of foreign boards of trade
   Name(s):  
   - A. Cash  
     $5,002,849,688
   - B. Securities  
     $957,021,947
   - C. Unrealized gain (loss) on open futures contracts  
     $6,110,574
   - D. Value of long option contracts  
     $37,721,617
   - E. Value of short option contracts  
     $(23,718,240)

6. Amounts with other depositories designated by a foreign board of trade
   Name(s):  
   - $0

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

8. Total funds in separate 17 CFR 30.7 accounts  
   $7,255,434,431

9. Excess (deficiency) set aside funds for secured amount
   (Line Item 7770 minus Line Item 7360)  
   $215,990,566

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts  
    $140,000,000

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess  
    $75,990,566

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 10/31/2021