## SEPARATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash: $18,580,418,918
   - B. Securities (at market): $7,824,548,994

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - (1,853,182,562)

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $1,873,242,813
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $1,502,617,893

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $24,922,410,270

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $521,430,995
   - Less: amount offset by customer owned securities: $(520,763,534)

6. Amount required to be segregated (add lines 4 and 5)
   - $24,923,077,731

## FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: $2,034,012,112
   - 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): $3,263,733,296

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $15,324,889,609
   - 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): $4,412,620,389

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - (250,988,819)

10. Exchange traded options
    - A. Value of open long option contracts: $1,873,242,813
    - B. Value of open short option contracts: $(1,502,617,893)

11. Net equities with other FCMs
    - A. Net liquidating equity: $10,755,665
    - 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:)
    - $148,195,309

13. Total amount in segregation (add lines 7 through 12)
    - $25,313,842,481

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $390,764,750

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess
    - $155,764,750
## STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
### FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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

- **Cash**
  - $ 5,431,600,055
- **Securities (at market)**
  - $ 1,950,063,726

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

- $ 73,738,395

### 3. Exchange traded options

- **Market value of open option contracts purchased on a foreign board of trade**
  - $ 46,498,182
- **Market value of open contracts granted (sold) on a foreign board of trade**
  - $(19,696,891)

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

- $ 7,482,203,467

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

- $ 65,011,507
- Less: amount offset by customer owned securities
  - $(59,653,702)

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

- $ 7,487,561,272

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

- $ 7,487,561,272
### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - $ 503,716,438
   - B. Other banks qualified under Regulation 30.7
     - Name(s): ____________ ____________ 7510
     - $ 321,335,960 ____________ ____________ ____________ ____________ ____________ 7520
     - $ 825,052,398

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - $ 510,466,399
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): ____________ ____________ ____________ ____________ ____________ ____________ ____________ 7550
     - $ 59,785,642
     - $ 570,252,041

3. **Equities with registered futures commission merchants**
   - A. Cash
     - $ 12,649,601
   - B. Securities
     - 0
   - C. Unrealized gain (loss) on open futures contracts
     - (442,149)
   - D. Value of long option contracts
     - 0
   - E. Value of short option contracts
     - 0
     - $ 12,207,452

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): ____________ ____________ ____________ ____________ ____________ ____________ ____________ 7630
   - 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): ____________ ____________ ____________ ____________ ____________ ____________ ____________ 7690
   - A. Cash
     - $ 4,812,998,117
   - B. Securities
     - 1,379,811,685
   - C. Unrealized gain (loss) on open futures contracts
     - 74,180,544
   - D. Value of long option contracts
     - 46,498,182
   - E. Value of short option contracts
     - (19,696,891)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): ____________ ____________ ____________ ____________ ____________ ____________ ____________ 7750
   - A. Cash
     - 4,812,998,117
   - B. Securities
     - 1,379,811,685
   - C. Unrealized gain (loss) on open futures contracts
     - 74,180,544
   - D. Value of long option contracts
     - 46,498,182
   - E. Value of short option contracts
     - (19,696,891)

7. **Segregated funds on hand**
   - 0

8. **Total funds in separate section 30.7 accounts**
   - $ 7,701,303,528

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $ 213,742,256

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**
    - $ 73,742,256

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**Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7**

**As of 09/30/21**

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**MORGAN STANLEY & CO. LLC**

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**BROKER OR DEALER**

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**SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT**

**PART II CSE**

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

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**Funds Deposited in Separate Regulation 30.7 Accounts**

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**Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7**

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**As of 09/30/21**

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**MORGAN STANLEY & CO. LLC**

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**BROKER OR DEALER**

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**SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT**

**PART II CSE**
## 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**
     - $14,872,979,811
   - **B. Securities (at market)**
     - $10,285,286,612

2. **Net unrealized profit (loss) in open cleared swaps**
   - $379,132,940

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)**
   - $25,537,399,363

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $54,047,572
   - **Less: amount offset by customer owned securities**
     - $52,522,242

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $25,538,924,693

### Funds in Cleared Swaps Customer Segregated Accounts

7. ** Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - $3,527,618,064
   - **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)**
     - $6,759,157

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - $12,055,807,061
   - **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)**
     - $10,278,527,455

9. **Net settlement from (to) derivatives clearing organizations**
   - $(65,804,688)

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)**
    - $25,802,907,049

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $263,982,356

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**
    - $171,982,356