

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE

BROKER OR DEALER

MORGAN STANLEY & CO. LLC

as of 09/30/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | | |
|---|-----------------|----|--|
| 1. Net ledger balance | | | |
| A. Cash | | \$ | 18,580,418,918 7010 |
| B. Securities (at market) | | | 7,824,548,994 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | |
| | | | (1,853,182,562) 7030 |
| 3. Exchange traded options | | | |
| A. Add market value of open option contracts purchased on a contract market | | | 1,873,242,813 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | | (| 1,502,617,893) 7033 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | | |
| | | | 24,922,410,270 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | 521,430,995 | | 7045 |
| Less: amount offset by customer owned securities | (520,763,534) | | 667,461 7050 |
| 6. Amount required to be segregated (add lines 4 and 5) | | | |
| | | \$ | 24,923,077,731 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|----|---|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | | 2,034,012,112 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) | | | 3,263,733,296 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | \$ | 15,324,889,609 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) | | | 4,412,620,389 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | |
| | | | (250,988,819) 7130 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | | 1,873,242,813 7132 |
| B. Value of open short option contracts | | (| 1,502,617,893) 7133 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | | 10,755,665 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: _____) | | | |
| | | | 148,195,309 7150 |
| 13. Total amount in segregation (add lines 7 through 12) | | | |
| | | | 25,313,842,481 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | | |
| | | \$ | 390,764,750 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 | | | |
| | | \$ | 155,764,750 7198 |

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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 |

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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 | \$ <u>0</u> | <u>7305</u> |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | | |
| A. Cash | \$ <u>5,431,600,055</u> | <u>7315</u> |
| B. Securities (at market) | <u>1,950,063,726</u> | <u>7317</u> |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>73,738,395</u> | <u>7325</u> |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a foreign board of trade | <u>46,498,182</u> | <u>7335</u> |
| B. Market value of open contracts granted (sold) on a foreign board of trade | <u>(19,696,891)</u> | <u>7337</u> |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | \$ <u>7,482,203,467</u> | <u>7345</u> |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ <u>65,011,507</u> | <u>7351</u> |
| Less: amount offset by customer owned securities | <u>(59,653,702)</u> | <u>7352</u> |
| | <u>5,357,805</u> | <u>7354</u> |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ <u>7,487,561,272</u> | <u>7355</u> |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ <u>7,487,561,272</u> | <u>7360</u> |

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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 | \$ | <u>503,716,438</u> | <u>7500</u> |
| B. Other banks qualified under Regulation 30.7 | | | |
| Name(s): _____ | | <u>321,335,960</u> | <u>7520</u> |
| | \$ | | <u>825,052,398</u> |
| 2. Securities | | | |
| A. In safekeeping with banks located in the United States | \$ | <u>510,466,399</u> | <u>7540</u> |
| B. In safekeeping with other banks qualified under Regulation 30.7 | | | |
| Name(s): _____ | | <u>59,785,642</u> | <u>7560</u> |
| | | | <u>570,252,041</u> |
| 3. Equities with registered futures commission merchants | | | |
| A. Cash | \$ | <u>12,649,601</u> | <u>7580</u> |
| B. Securities | | <u>0</u> | <u>7590</u> |
| C. Unrealized gain (loss) on open futures contracts | | <u>(442,149)</u> | <u>7600</u> |
| D. Value of long option contracts | | <u>0</u> | <u>7610</u> |
| E. Value of short option contracts | (| <u>0</u> | <u>7615</u> |
| | | | <u>12,207,452</u> |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | |
| Name(s): _____ | | | <u>7630</u> |
| A. Cash | \$ | <u>0</u> | <u>7640</u> |
| B. Securities | | <u>0</u> | <u>7650</u> |
| C. Amount due to (from) clearing organizations - daily variation | | <u>0</u> | <u>7660</u> |
| D. Value of long option contracts | | <u>0</u> | <u>7670</u> |
| E. Value of short option contracts | (| <u>0</u> | <u>7675</u> |
| | | | <u>0</u> |
| 5. Amounts held by members of foreign boards of trade | | | |
| Name(s): _____ | | | <u>7690</u> |
| A. Cash | \$ | <u>4,812,998,117</u> | <u>7700</u> |
| B. Securities | | <u>1,379,811,685</u> | <u>7710</u> |
| C. Unrealized gain (loss) on open futures contracts | | <u>74,180,544</u> | <u>7720</u> |
| D. Value of long option contracts | | <u>46,498,182</u> | <u>7730</u> |
| E. Value of short option contracts | (| <u>(19,696,891)</u> | <u>7735</u> |
| | | | <u>6,293,791,637</u> |
| 6. Amounts with other depositories designated by a foreign board of trade | | | |
| Name(s): _____ | | | <u>7750</u> |
| | | | <u>0</u> |
| 7. Segregated funds on hand (describe: _____) | | | |
| | | | <u>0</u> |
| 8. Total funds in separate section 30.7 accounts | | | |
| | \$ | <u>7,701,303,528</u> | <u>7770</u> |
| 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) | | | |
| | \$ | <u>213,742,256</u> | <u>7380</u> |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | | | |
| | \$ | <u>140,000,000</u> | <u>7780</u> |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | | | |
| | \$ | <u>73,742,256</u> | <u>7785</u> |

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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 | 8500 |
| B. Securities (at market) | | 10,285,286,612 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | | | |
| | | 379,132,940 | 8520 |
| 3. Cleared swaps options | | | |
| A. Market value of open cleared swaps option contracts purchased | | 0 | 8530 |
| B. Market value of open cleared swaps option contracts granted (sold) | (| 0) | 8540 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | | |
| | \$ | 25,537,399,363 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | | | |
| | \$ | 54,047,572 | 8560 |
| Less: amount offset by customer owned securities | (| 52,522,242) | 8570 |
| | | 1,525,330 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | | | |
| | \$ | 25,538,924,693 | 8590 |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | |
|---|----|----------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | \$ | 3,527,618,064 | 8600 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | 0 | 8610 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 6,759,157 | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | | 12,055,807,061 | 8630 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | 0 | 8640 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 10,278,527,455 | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations | | | |
| | | (65,804,688) | 8660 |
| 10. Cleared swaps options | | | |
| A. Value of open cleared swaps long option contracts | | 0 | 8670 |
| B. Value of open cleared swaps short option contracts | (| 0) | 8680 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 0 | 8690 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | 0 | 8700 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 0 | 8710 |
| 12. Cleared swaps customer funds on hand (describe: _____) | | | |
| | | 0 | 8715 |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) | | | |
| | \$ | 25,802,907,049 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | | | |
| | \$ | 263,982,356 | 8730 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts | | | |
| | \$ | 92,000,000 | 8760 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess | | | |
| | \$ | 171,982,356 | 8770 |