## SEgregation Requirements

1. Net ledger balance
   - A. Cash: $16,398,257,152
   - B. Securities (at market): $9,737,948,137

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $983,734,564

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $2,260,888,690
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(1,577,442,963)

4. Net equity (deficit) (total of Lines 1, 2, and 3): $27,803,385,580

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $409,152,152
   - Less: amount offset by customer owned securities: $402,526,432

6. Amount required to be segregated (add lines 4 and 5): $27,810,011,300

## Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: $1,868,073,441
   - 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): $4,943,363,895

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $16,286,130,298
   - 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): $4,794,584,243

9. Net settlement from (to) derivatives clearing organizations of contract markets: $(381,611,351)

10. Exchange traded options
    - A. Value of open long option contracts: $2,260,888,690
    - B. Value of open short option contracts: $1,577,442,963

11. Net equities with other FCMs
    - A. Net liquidating equity: $11,177,584
    - 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):
    - $28,205,163,797

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13):
    - $(395,152,497)

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess:
    - $160,152,497
Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash .......................... $ 5,461,225,799
   B. Securities (at market) ............ $ 9,030,380,986

2. Net unrealized profit (loss) in open cleared swaps .................. $ 13,720,771,359

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) .......................... $ 28,212,378,144

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount ......................... $ 60,086,331
   Less: amount offset by customer owned securities .................. $(59,159,876)
   $ 8560

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) .................. $ 28,213,305,199

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash .......................... $ 2,609,990,088
   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) .... $ 26,887,864

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash .......................... $ 17,033,396,646
   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) .... $ 9,003,493,123

9. Net settlement from (to) derivatives clearing organizations .......................... $ 55,365,539

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) .................. $ 28,729,133,260

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) $ 515,828,061

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 $ 423,828,061

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 08/31/22
<table>
<thead>
<tr>
<th>Item Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with 17 CFR 32.6</td>
<td>$0</td>
</tr>
<tr>
<td>2. Funds/property in segregated accounts</td>
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</tr>
<tr>
<td>A. Cash</td>
<td>$0</td>
</tr>
<tr>
<td>B. Securities (at market value)</td>
<td>$0</td>
</tr>
<tr>
<td>C. Total funds/property in segregated accounts</td>
<td>$0</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)</td>
<td>$0</td>
</tr>
</tbody>
</table>
FOURIE 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 [7305]

1. Net ledger balance - Foreign futures and foreign option trading - All Customers
   A. Cash ................................................................. $ 6,388,347,642 [7315]
   B. Securities (at market) ........................................... $ 2,867,374,316 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .................................................. $ (335,666,846) [7325]

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade .................................................. $ 31,247,590 [7335]
   B. Market value of open contracts granted (sold) on a foreign board of trade .................................................. $ (15,953,482) [7337]

4. Net equity (deficit)(add lines 1. 2. and 3.) ................................................................. $ 8,935,349,220 [7345]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .................................................. $ 479,681,632 [7351]
   Less: amount offset by customer owned securities .................................................. $(478,745,921) $ 935,711 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .................. $ 8,936,284,931 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. .................................................. $ 8,936,284,931 [7360]
# Statement of Secured Amounts and Funds Held in Separate Accounts for Foreign Futures and Foreign Options Customers Pursuant to CFTC Regulation 30.7

**FOCUS Report Part II**

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

## FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - [Amount]** $347,909,460
   - B. Other banks qualified under 17 CFR. 30.7
     - Name(s): [Name(s)]
     - [Amount]** $348,322,888
     - [Name(s)]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - [Amount]** $676,968,197
   - B. In safekeeping with other banks designated by 17 CFR. 30.7
     - Name(s): [Name(s)]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - [Amount]** $22,731,711
   - B. Securities
     - [Amount]** $0
   - C. Unrealized gain (loss) on open futures contracts
     - [Amount]** $1,469,414
   - D. Value of long option contracts
     - [Amount]** $0
   - E. Value of short option contracts
     - [Amount]** $(\) $24,201,125

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

5. **Amounts held by members of foreign boards of trade**
   - Name(s): [Name(s)]
     - A. Cash
       - [Amount]** $5,888,834,360
     - B. Securities
       - [Amount]** $2,072,664,318
     - C. Unrealized gain (loss) on open futures contracts
       - [Amount]** $(337,136,260)
     - D. Value of long option contracts
       - [Amount]** $31,247,590
     - E. Value of short option contracts
       - [Amount]** $(15,953,482)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): [Name(s)]

7. **Segregated funds on hand (describe:)**
   - [Amount]** 0

8. **Total funds in separate 17 CFR 30.7 accounts**
   - [Amount]** $9,154,799,997

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - [Amount]** $218,515,066

10. **Management target amount for excess funds in separate 17 CFR 30.7 accounts**
    - [Amount]** $140,000,000

11. **Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess**
    - [Amount]** $78,515,066

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

**As of:** 08/31/22