**SEGREGATION REQUIREMENTS**

1. Net ledger balance
   - **A. Cash** $20,389,239,923 [7010]
   - **B. Securities (at market)** $9,447,444,593 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market $\text{\textdagger}$ [7030]

3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market** $1,806,731,907 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** $1,543,189,005 [7053]

4. Net equity (deficit) (total of Lines 1, 2, and 3) $27,367,533,976 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances
   - **- gross amount** $811,137,237 [7045]
   - **Less: amount offset by customer owned securities** $807,579,895 [7047] $3,557,342 [7050]

6. Amount required to be segregated (add lines 4 and 5) $27,371,091,318 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - **A. Cash** $2,682,808,536 [7070]
   - **B. Securities representing investments of customers' funds (at market)** [7080]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)** $3,681,965,852 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **A. Cash** $15,870,825,630 [7100]
   - **B. Securities representing investments of customers' funds (at market)** [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)** $5,613,375,574 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets $515,457,134 [7130]

10. Exchange traded options
    - **A. Value of open long option contracts** $1,806,731,907 [7132]
    - **B. Value of open short option contracts** $1,543,189,005 [7133]

11. Net equities with other FCMs
    - **A. Net liquidating equity** $7,883,766 [7140]
    - **B. Securities representing investments of customers' funds (at market)** [7150]
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)** [7170]

12. Segregated funds on hand (describe: $152,103,167 [7150]

13. Total amount in segregation (add lines 7 through 12) $27,757,048,293 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $385,956,975 [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 $150,956,975 [7198]
### CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance
   
   A. Cash
   
   | $ 6,899,868,594 |

   B. Securities (at market)
   
   | $ 9,102,978,474 |

2. Net unrealized profit (loss) in open cleared swaps
   
   | $ 11,602,728,179 |

3. Cleared swaps options
   
   A. Market value of open cleared swaps option contracts purchased
   
   | $ 8530 |

   B. Market value of open cleared swaps option contracts granted (sold)
   
   | $ 8540 |

4. Net equity (deficit) (add lines 1, 2 and 3)
   
   | $ 27,605,575,247 |

5. Accounts liquidating to a deficit and accounts with debit balances
   
   - gross amount
   
   | $ 303,179,550 |

   - Less: amount offset by customer owned securities
   
   | $ 301,200,262 |

   - $ 1,979,288 |

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)
   
   | $ 27,607,554,535 |

### FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks
   
   A. Cash
   
   | $ 2,032,426,510 |

   B. Securities representing investment of cleared swaps customers’ funds (at market)
   
   | $ 8610 |

   C. Securities held for particular cleared swaps customers in lieu of cash (at market)
   
   | $ 35,818,241 |

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   
   A. Cash
   
   | $ 18,724,064,692 |

   B. Securities representing investment of cleared swaps customers’ funds (at market)
   
   | $ 8640 |

   C. Securities held for particular cleared swaps customers in lieu of cash (at market)
   
   | $ 9,067,160,233 |

9. Net settlement from (to) derivatives clearing organizations
   
   | $ (1,198,148,761) |

10. Cleared swaps options
    
    A. Value of open cleared swaps long option contracts
    
    | $ 8670 |

    B. Value of open cleared swaps short option contracts
    
    | $ 8680 |

11. Net equities with other FCMs
    
    A. Net liquidating equity
    
    | $ 8690 |

    B. Securities representing investment of cleared swaps customers’ funds (at market)
    
    | $ 8700 |

    C. Securities held for particular cleared swaps customers in lieu of cash (at market)
    
    | $ 8710 |

12. Cleared swaps customer funds on hand (describe)
    
    | $ 8715 |

13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)
    
    | $ 28,661,320,915 |

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)
    
    | $ 1,053,766,380 |

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
    
    | $ 961,766,380 |

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Name of Firm: MORGAN STANLEY & CO. LLC

As of: 06/30/22
1. Amount required to be segregated in accordance with 17 CFR 32.6 \[\$ \] 7200

2. Funds/property in segregated accounts
   A. Cash \[\$ \] 7210
   B. Securities (at market value) \[\$ \] 7220
   C. Total funds/property in segregated accounts \[\$ \] 7230

3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) \[\$ \] 7240
FOOREIGN 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 $ 7305

1. Net ledger balance - Foreign futures and foreign option trading - All Customers
   A. Cash $ 6,782,811,831 7315
   B. Securities (at market) $ 2,822,474,557 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade $ (830,526,843) 7325

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade $ 27,509,113 7335
   B. Market value of open contracts granted (sold) on a foreign board of trade $ (23,276,504) 7337

4. Net equity (deficit)(add lines 1, 2. and 3.) $ 8,778,992,154 7345

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount $ 739,651,891 7351
   Less: amount offset by customer owned securities $ 736,747,607 1352 $ 2,904,284 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $ 8,781,896,438 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $ 8,781,896,438 7360

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 06/30/22
# Statement of Secured Amounts and Funds Held

## Funds Deposited in Separate 17 CFR 30.7 Accounts

1. **Cash in Banks**
   - Banks located in the United States: $478,861,375
   - Other banks qualified under 17 CFR 30.7:
     - Name(s): 7510
     - $264,854,707

2. **Securities**
   - A. In safekeeping with banks located in the United States: $792,955,762
   - B. In safekeeping with other banks designated by 17 CFR 30.7:
     - Name(s): 7550
     - $127,762,154

3. **Equities with Registered Futures Commission Merchants**
   - A. Cash: $26,739,464
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts: $6,450,500
   - D. Value of long option contracts
   - E. Value of short option contracts

4. **Amounts Held by Clearing Organizations of Foreign Boards of Trade**
   - Name(s): 7630
   - A. Cash
   - B. Securities
   - C. Amount due to (from) clearing organizations - daily variation
   - D. Value of long option contracts
   - E. Value of short option contracts

5. **Amounts Held by Members of Foreign Boards of Trade**
   - Name(s): 7690
   - A. Cash: $6,236,608,785
   - B. Securities: $1,901,756,640
   - C. Unrealized gain (loss) on open futures contracts: $(836,977,343)
   - D. Value of long option contracts
   - E. Value of short option contracts

6. **Amounts with Other Depositories Designated by a Foreign Board of Trade**
   - Name(s): 7750
   - (Line Item 7770 minus Line Item 7360)

7. **Segregated Funds on Hand**
   - (describe)

8. **Total Funds in Separate 17 CFR 30.7 Accounts**
   - $9,003,244,653

9. **Excess (Deficiency) Set Aside for Secured Amount**
   - (Line Item 7770 minus Line Item 7360)
   - $221,348,215

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**
    - $81,348,215

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

**As of:** 06/30/22