# SEGREGATION REQUIREMENTS

1. Net ledger balance
   - A. Cash: $16,801,051,797 7010
   - B. Securities (at market): $8,605,168,914 7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $1,487,797,591 7030

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $2,810,335,484 7032
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(2,031,999,152) 7033

4. Net equity (deficit) (total of Lines 1, 2, and 3): $27,672,354,634 7040

5. Accounts liquidating to a deficit and accounts with debit balances
   - - gross amount: $723,465,425 7045
   - Less: amount offset by customer owned securities: $(720,173,699) 7047
   - Net amount required to be segregated (add lines 4 and 5): $27,675,646,360 7060

# FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: $3,233,199,370 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): $2,833,288,329 7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $15,993,031,072 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): $5,616,951,477 7120

9. Net settlement from (to) derivatives clearing organizations of contract markets: $(556,896,371) 7130

10. Exchange traded options
    - A. Value of open long option contracts: $2,810,335,484 7132
    - B. Value of open short option contracts: $2,031,999,152 7133

11. Net equities with other FCMs
    - A. Net liquidating equity: $6,367,292 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: ) $154,929,107 7150

13. Total amount in segregation (add lines 7 through 12): $28,059,206,608 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $383,560,248 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: $(148,560,248) 7198
## STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

### CLEARED SWAPS CUSTOMER REQUIREMENTS

1. **Net ledger balance**
   - **A. Cash**: $8,167,838,540
   - **B. Securities (at market)**: $9,426,288,018

2. **Net unrealized profit (loss) in open cleared swaps**: $11,223,484,522

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)**: $28,817,611,080

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $160,671,975
   - Less: amount offset by customer owned securities: $(156,287,114)

6. **Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)**: $28,821,995,941

### FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: $2,680,048,659
   - **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)**: $11,959,092

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $16,497,889,768
   - **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)**: $9,414,328,926

9. **Net settlement from (to) derivatives clearing organizations**
   - $630,504,127

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)**: $29,234,730,572

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)**: $412,734,631

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**: $320,734,631

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

**As of:** 05/31/22
1. Amount required to be segregated in accordance with 17 CFR 32.6: $ ___________ 0 7200

2. Funds/property in segregated accounts:
   A. Cash: $ ___________ 0 7210
   B. Securities (at market value): $ ___________ 0 7220
   C. Total funds/property in segregated accounts: $ ___________ 0 7230

3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1): $ ___________ 0 7240

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 05/31/22
### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

<table>
<thead>
<tr>
<th>Part II Items</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign futures and foreign option trading - All Customers</td>
<td>$7305</td>
</tr>
<tr>
<td>A. Cash</td>
<td>$6,048,312,247</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$2,694,391,519</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$1,045,178,453</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td>$9,807,109,060</td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$39,347,563</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(25,700,379)</td>
</tr>
<tr>
<td>4. Net equity (deficit)(add lines 1. 2. and 3.)</td>
<td>$9,807,109,060</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$158,453,379</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$152,873,722</td>
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<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$9,807,109,060</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$9,807,109,060</td>
</tr>
</tbody>
</table>
**FOCUS Report Part II**

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

**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: $811,445,637
   - B. Other banks qualified under 17 CFR. 30.7
     - Name(s): $223,638,190
     - $1,035,083,827

2. **Securities**
   - A. In safekeeping with banks located in the United States: $1,052,188,551
   - B. In safekeeping with other banks designated by 17 CFR. 30.7
     - Name(s):
     - $132,721,807
     - $1,184,910,358

3. **Equities with registered futures commission merchants**
   - A. Cash: $28,211,725
   - B. Unrealized gain (loss) on open futures contracts: $529,149
   - D. Value of long option contracts:
     - $0
   - E. Value of short option contracts:
     - $(25,700,379)

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s):
     - $28,740,874

5. **Amounts held by members of foreign boards of trade**
   - Name(s):
     - $7,816,002,234

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s):
     - $(25,700,379)

7. **Segregated funds on hand (describe: )**

8. **Total funds in separate 17 CFR 30.7 accounts**
   - $10,064,737,293

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - $257,628,233

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**
    - $117,628,233

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

**As of:** 05/31/22