SEGREGATION REQUIREMENTS
1. Net ledger balance
   A. Cash ............................ $ 24,572,637,545 7010
   B. Securities (at market) .......... $ 10,082,453,809 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market .......................... $ (7,590,737,968) 7030
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market .......... $ 1,690,139,011 7032
   B. Deduct market value of open option contracts granted (sold) on a contract market .......... $ (1,477,746,484) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3) ........................................... $ 27,276,745,913 7040
5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount ...................... $ 1,135,075,882 7045
   Less: amount offset by customer owned securities ............... $ (1,129,462,185) 7047 $ 5,613,697 7050
6. Amount required to be segregated (add lines 4 and 5) ........................................... $ 27,282,359,610 7060

FUNDS IN SEGREGATED ACCOUNTS
7. Deposited in segregated funds bank accounts
   A. Cash ................................ $ 2,692,821,656 7070
   B. Securities representing investments of customers' funds (at market) .......... $ 4,510,922,635 7090
8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash ................................ $ 15,478,879,880 7100
   B. Securities representing investments of customers' funds (at market) .......... $ 5,711,531,174 7120
   C. Securities held for particular customers or option customers in lieu of cash (at market) .......... $ (803,658,807) 7130
9. Net settlement from (to) derivatives clearing organizations of contract markets ............... $ (803,658,807) 7130
10. Exchange traded options
    A. Value of open long option contracts ................................................................. $ 1,690,139,011 7132
    B. Value of open short option contracts ................................................................. $ 1,477,746,484 7133
11. Net equities with other FCMs
    A. Net liquidating equity ................................................................. $ 12,498,529 7140
    B. Securities representing investments of customers' funds (at market) .......... $ 235,000,000 7194
    C. Securities held for particular customers or option customers in lieu of cash (at market) ............... $ 158,027,984 7198
12. Segregated funds on hand (describe: .......................................................... $ 27,675,387,594 7180
13. Total amount in segregation (add lines 7 through 12) ........................................... $ 27,675,387,594 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) ................... $ 393,027,984 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 .......... $ 158,027,984 7198

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 09/30/22
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash: $1,959,210,290
   - B. Securities (at market): $8,657,785,770

2. Net unrealized profit (loss) in open cleared swaps: $16,951,315,237

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $138,882,613
   - B. Market value of open cleared swaps option contracts granted (sold): $141,172,702

4. Net equity (deficit) (add lines 1, 2 and 3): $2,247,028,484

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $141,172,702
   - Less: amount offset by customer owned securities: $(138,882,613)
   - Net amount required to be segregated for cleared swaps customers (add Lines 4 and 5): $2,290,089

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $2,247,028,484
   - B. Securities representing investment of cleared swaps customers' funds (at market): $56,313,031

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $16,782,408,414
   - B. Securities representing investment of cleared swaps customers' funds (at market): $8,601,472,739

9. Net settlement from (to) derivatives clearing organizations: $570,996,257

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: $28,258,218,925
    - B. Value of open cleared swaps short option contracts: $687,617,539

11. Net equities with other FCMs
    - A. Net liquidating equity: $92,000,000
    - B. Securities held for particular cleared swaps customers in lieu of cash (at market): $595,617,539

12. Cleared swaps customer funds on hand
    - Describe: $8760

13. Total amount in cleared swaps customer segregation (add Lines 7 through 12): $24,256,218,925

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13): $8730

15. Management target amount for excess funds in cleared swaps segregated accounts: $8760

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess: $8770
Items on this page to be reported by a: Futures Commission Merchant

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

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 09/30/22
### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

#### 1. Net ledger balance - Foreign futures and foreign option trading - All Customers
   - A. Cash: $7,173,734,650
   - B. Securities (at market): $2,869,717,108

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - $24,218,646

#### 3. Exchange traded options
   - A. Market value of open option contracts purchased on a foreign board of trade: $24,218,646
   - B. Market value of open contracts granted (sold) on a foreign board of trade: $15,830,285

#### 4. Net equity (deficit)(add lines 1. 2. and 3.)
   - $8,739,571,347

#### 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $497,850,621
   - Less: amount offset by customer owned securities: $494,989,185

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - $8,742,432,783

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - $8,742,432,783
### FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: $506,758,558
   - B. Other banks qualified under 17 CFR. 30.7
     - Name(s): 
     - $353,544,522

2. **Securities**
   - A. In safekeeping with banks located in the United States: $554,292,557
   - B. In safekeeping with other banks designated by 17 CFR. 30.7
     - Name(s): 
     - $112,624,922

3. **Equities with registered futures commission merchants**
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts: $(1,112,928)
   - 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): 
   - 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): 
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - 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): 

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

8. **Total funds in separate 17 CFR 30.7 accounts**

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)

10. **Management target amount for excess funds in separate 17 CFR 30.7 accounts**

11. **Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess**

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

**As of:** 09/30/22

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**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

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**Date:** 09/30/22

**Status:** Accepted

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**Line Item 7360**

**Line Item 7770**

**Line Item 7776**

**Line Item 7777**

**Line Item 7778**

**Line Item 7779**

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**2022-10-26 06:35PM EDT**

**Morgan Stanley Asia Limited**

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