FOCUS Report  
Part II  

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

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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>$17,648,395,535 (7010)</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>$9,327,849,558 (7020)</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>$1,913,361,559 (7030)</td>
</tr>
<tr>
<td>3</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>$1,976,269,544 (7032)</td>
</tr>
<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>$(1,478,051,566) (7033)</td>
</tr>
<tr>
<td>4</td>
<td>Net equity (deficit) (total of Lines 1, 2, and 3)</td>
<td>$29,387,824,630 (7040)</td>
</tr>
<tr>
<td>5</td>
<td>Accounts liquidating to a deficit and accounts with debit balances</td>
<td></td>
</tr>
<tr>
<td></td>
<td>- gross amount</td>
<td>$284,229,820 (7045)</td>
</tr>
<tr>
<td></td>
<td>Less: amount offset by customer owned securities</td>
<td>$(279,253,976) (7047) $4,975,844 (7050)</td>
</tr>
<tr>
<td>6</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>$29,392,800,474 (7060)</td>
</tr>
<tr>
<td>7</td>
<td>Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>$3,442,152,548 (7070)</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>$</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$4,194,971,748 (7090)</td>
</tr>
<tr>
<td>8</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>$16,567,068,289 (7100)</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>$</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$4,984,416,649 (7120)</td>
</tr>
<tr>
<td>9</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>$(69,594,315) (7130)</td>
</tr>
<tr>
<td>10</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Value of open long option contracts</td>
<td>$1,976,269,544 (7132)</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td>$1,478,051,566 (7133)</td>
</tr>
<tr>
<td>11</td>
<td>Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td>$15,658,868 (7140)</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>$</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$</td>
</tr>
<tr>
<td>12</td>
<td>Segregated funds on hand (describe:)</td>
<td>$148,461,161 (7150)</td>
</tr>
<tr>
<td>13</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>$29,781,352,926 (7180)</td>
</tr>
<tr>
<td>14</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>$388,552,452 (7190)</td>
</tr>
<tr>
<td>15</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>$235,000,000 (7194)</td>
</tr>
<tr>
<td>16</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td>$153,552,452 (7198)</td>
</tr>
</tbody>
</table>

Name of Firm: MORGAN STANLEY & CO. LLC  
As of: 07/31/22
**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance
   - A. Cash: $8,939,114,290
   - B. Securities (at market): $9,400,698,242

2. Net unrealized profit (loss) in open cleared swaps: $10,419,601,361

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $3,307,135,467
   - B. Market value of open cleared swaps option contracts granted (sold): $28,761,151,901

4. Net equity (deficit) (add lines 1, 2 and 3): $28,759,413,893

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $92,801,143
   - Less: amount offset by customer owned securities: $1,738,008

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5): $28,761,151,901

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $3,307,135,467
   - B. Securities representing investment of cleared swaps customers' funds (at market): $11,314,286
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $16,696,431,459

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $9,389,383,957
   - B. Securities representing investment of cleared swaps customers' funds (at market): $28,759,413,893

9. Net settlement from (to) derivatives clearing organizations: $28,761,151,901

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: $384,346,909
    - B. Value of open cleared swaps short option contracts: $292,346,909

11. Net equities with other FCMs
    - A. Net liquidating equity: $92,000,000
    - B. Securities representing investment of cleared swaps customers' funds (at market): $29,145,498,810

12. Cleared swaps customer funds on hand (describe: )
    - $28,761,151,901

13. Total amount in cleared swaps customer segregation (add Lines 7 through 12): $292,346,909

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13): $92,000,000

15. Management target amount for excess funds in cleared swaps segregated accounts:
    - $292,346,909

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target: $292,346,909

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 07/31/22
<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>$ ......</td>
</tr>
<tr>
<td>2. Funds/property in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ ......</td>
</tr>
<tr>
<td>B. Securities (at market value)</td>
<td>$ ......</td>
</tr>
<tr>
<td>C. Total funds/property in segregated accounts</td>
<td>$ ......</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)</td>
<td>$ ......</td>
</tr>
</tbody>
</table>
### 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 .................................................. $ 7305

1. **Net ledger balance - Foreign futures and foreign option trading - All Customers**
   - **A. Cash** ................................................................. $ 7,124,517,729 7315
   - **B. Securities (at market)** .......................................... $ 3,042,980,189 7317

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** ............... $ (374,294,436) 7325

3. **Exchange traded options**
   - **A. Market value of open option contracts purchased on a foreign board of trade** ....................... $ 37,257,428 7335
   - **B. Market value of open contracts granted (sold) on a foreign board of trade** ......................... $ (27,210,052) 7337

4. **Net equity (deficit)(add lines 1. 2. and 3.)** ................................................................................. $ 9,803,250,858 7345

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** ...................... $ 353,455,614 7351
   - **Less: amount offset by customer owned securities** ............................................................... $ 344,115,289 7352
   - **$ 9,340,325** 7354

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** $ 9,812,591,183 7355

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** ............ $ 9,812,591,183 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**

**Funds Deposited in Separate 17 CFR. 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States .................................................. $ 386,578,540 7500
   - B. Other banks qualified under 17 CFR. 30.7
     - Name(s): .......................................................... $ 507,694,969 7520
     - $ 894,273,509 7530

2. **Securities**
   - A. In safekeeping with banks located in the United States ................. $ 751,432,002 7540
   - B. In safekeeping with other banks designated by 17 CFR. 30.7
     - Name(s): .......................................................... $ 116,759,724 7560
     - $ 868,191,726 7570

3. **Equities with registered futures commission merchants**
   - A. Cash .......................................................... $ 23,624,449 7580
   - B. Securities .......................................................... $ 7590
   - C. Unrealized gain (loss) on open futures contracts ....................... $ (267,026) 7600
   - D. Value of long option contracts .................................................. $ 7610
   - E. Value of short option contracts .................................................. $(27,210,052) 7615
     - $ 23,357,423 7620

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): .......................................................... $ 7630
     - A. Cash .......................................................... $ 7640
     - B. Securities .......................................................... $ 7650
     - C. Amount due to (from) clearing organizations - daily variation ........ $ 7660
     - D. Value of long option contracts .................................................. $ 7670
     - E. Value of short option contracts .................................................. $(27,210,052) 7675
     - $ 8,241,626,637 7740

5. **Amounts held by members of foreign boards of trade**
   - Name(s): .......................................................... $ 7690
     - A. Cash .......................................................... $ 6,430,818,207 7700
     - B. Securities .......................................................... $ 2,174,788,464 7710
     - C. Unrealized gain (loss) on open futures contracts ....................... $ (374,027,410) 7720
     - D. Value of long option contracts .................................................. $ 37,257,423 7730
     - E. Value of short option contracts .................................................. $(27,210,052) 7735

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): .......................................................... $ 7750

7. **Segregated funds on hand (describe: ) ............................................. $ 7760

8. **Total funds in separate 17 CFR 30.7 accounts** ........................................... $ 10,027,449,295 7770

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360) ............................................. $ 214,858,112 7380

10. **Management target amount for excess funds in separate 17 CFR 30.7 accounts** ................ $ 140,000,000 7780

11. **Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess** ................ $ 74,858,112 7785

---

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

As of: **07/31/22**