### SEgregation Requirements

1. Net ledger balance
   - A. Cash: $19,237,288,527
   - B. Securities (at market): $6,897,797,030

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $(1,344,289,531)

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $1,494,373,687
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(907,557,200)

4. Net equity (deficit) (total of Lines 1, 2, and 3): $25,377,612,513

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $373,863,137
   - Less: amount offset by customer owned securities: $(370,372,297)

6. Amount required to be segregated (add lines 4 and 5): $25,381,103,353

### Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: $3,801,107,014
   - 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): $1,580,401,005

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $13,957,497,568
   - 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): $5,166,316,725


10. Exchange traded options
    - A. Value of open long option contracts: $1,494,373,687
    - B. Value of open short option contracts: $907,557,200

11. Net equities with other FCMs
    - A. Net liquidating equity: $4,642,304
    - 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:) $151,079,300

13. Total amount in segregation (add lines 7 through 12): $25,768,998,431

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $387,895,078

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess: $152,895,078

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 01/31/2022
## 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
     $11,026,629,116
   - B. Securities (at market)
     $10,129,344,313

2. Net unrealized profit (loss) in open cleared swaps
   $5,114,788,001

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)
   $26,270,761,430

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount
     $165,559,759
   - Less: amount offset by customer owned securities
     (140,873,559)
     $24,686,200

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)
   $26,295,447,630

### FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     $2,967,254,110
   - 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)
     $28,695,468

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     $13,403,016,508
   - 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)
     $10,100,648,844

9. Net settlement from (to) derivatives clearing organizations
   $78,911,330

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)
    $26,578,526,260

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)
    $283,078,630

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
    $191,078,630

Name of Firm: MORGAN STANLEY & CO. LLC
As of: 01/31/2022
# Statement of Segregation Requirements and Funds in Segregation

## For Customers' Dealer Options Accounts

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

<table>
<thead>
<tr>
<th>Item</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>
<td></td>
</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>

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

**As of:** 01/31/2022
FOCUS Report
Part II

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

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 $0 7305

1. Net ledger balance - Foreign futures and foreign option trading - All Customers
   A. Cash $5,490,955,131 7315
   B. Securities (at market) $1,984,803,061 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade $744,704,057 7325

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade $27,492,365 7335
   B. Market value of open contracts granted (sold) on a foreign board of trade $(19,054,349) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.) $8,228,900,265 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $18,758,491 7351
   Less: amount offset by customer owned securities $17,034,289 7352 $1,724,202 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $8,230,624,467 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $8,230,624,467 7360
## Funds Deposited in Separate 17 CFR. 30.7 Accounts

### 1. Cash in banks
   - A. Banks located in the United States: $381,616,220
   - B. Other banks qualified under 17 CFR. 30.7
      - Name(s): $348,357,390

### 2. Securities
   - A. In safekeeping with banks located in the United States: $683,797,510
   - B. In safekeeping with other banks designated by 17 CFR. 30.7
      - Name(s): $118,317,732

### 3. Equities with registered futures commission merchants
   - A. Cash: $8,479,294
   - B. Securities
      - Name(s): $0
   - C. Unrealized gain (loss) on open futures contracts: $(1,652,961)
   - D. Value of long option contracts
      - Name(s): $0
   - E. Value of short option contracts: $(0)

### 4. Amounts held by clearing organizations of foreign boards of trade
   - Name(s): $6,826,333

### 5. Amounts held by members of foreign boards of trade
   - Name(s): $6,888,827,186

### 6. Amounts with other depositories designated by a foreign board of trade
   - Name(s): $197,117,904

### 7. Segregated funds on hand (describe)
   - $0

### 8. Total funds in separate 17 CFR 30.7 accounts
   - $8,427,742,371

### 9. Excess (deficiency) set aside funds for secured amount
   - (Line Item 7770 minus Line Item 7360)
   - $197,117,904

### 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
    - $57,117,904

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Name of Firm: MORGAN STANLEY & CO. LLC

As of: 01/31/2022