FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $235,000,000 or
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0%
d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $140,000,000 or
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: 0 and 0%
d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: $92,000,000 or
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: 0 and 0%
d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
INITIAL
End Date: 3/21/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/22/2023

Daily Segregation - Secured Amounts

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 7,167,840,264 [7315]
   B. Securities (at market) 2,948,732,933 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -1,252,546,862 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 24,393,796 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -22,154,869 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,866,265,262 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 283,271,014 [7351]
Less: amount offset by customer owned securities -280,312,473 [7352] 2,958,541 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,869,223,803 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,869,223,803 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 302,515,731 [7500]
   B. Other banks qualified under Regulation 30.7 333,280,510 [7520] 635,796,241 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 905,916,874 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 135,224,789 [7560] 1,041,141,663 [7570]

3. Equities with registered futures commission merchants
   A. Cash 31,766,213 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 11,598,028 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 43,364,241 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash 0 [7640]
   B. Securities 0 [7650]
   C. Amount due to (from) clearing organization - daily variation 0 [7660]
   D. Value of long option contracts 0 [7670]
   E. Value of short option contracts 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 6,812,968,563 [7700]
   B. Securities 1,907,591,270 [7710]
   C. Unrealized gain (loss) on open futures contracts -1,264,144,889 [7720]
   D. Value of long option contracts 24,393,796 [7730]
   E. Value of short option contracts -22,154,869 [7735] 7,458,653,871 [7740]

6. Amounts with other depositories designated by a foreign board of trade 0 [7760]
7. Segregated funds on hand 0 [7765]
8. Total funds in separate section 30.7 accounts 9,178,956,016 [7770]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 140,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 169,732,213 [7785]
## Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - $15,086,202,370 [7010]
   - **B. Securities (at market)**
     - $10,017,906,848 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $1,591,679,069 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $718,190,045 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $-723,864,482 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $26,690,113,850 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $975,548,952 [7045]
   - **Less: amount offset by customer securities**
     - $-967,726,781 [7047]
     - $7,822,171 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $26,697,936,021 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**
       - $2,539,264,322 [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)**
       - $2,577,679,685 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $14,644,981,872 [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)**
     - $7,440,227,163 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $55,162,010 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $718,190,045 [7132]
    - **B. Value of open short option contracts**
      - $-723,864,482 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $25,244,212 [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**
    - $0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $27,276,884,827 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $578,948,806 [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**
      - $343,948,806 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements
1. Net ledger balance
   A. Cash 1,092,905,081 [8500]
   B. Securities (at market) 9,383,403,772 [8510]
2. Net unrealized profit (loss) in open cleared swaps 17,369,410,277 [8520]
3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased 0 [8530]
   B. Market value of open cleared swaps option contracts granted (sold) 0 [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3) 27,845,719,130 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 265,666,952 [8560]
   Less: amount offset by customer owned securities -264,369,205 [8570] 1,297,747 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,847,016,877 [8590]
Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,836,645,700 [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 20,249,900 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,532,079,397 [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9,363,153,872 [8650]
9. Net settlement from (to) derivatives clearing organizations 761,404,158 [8660]
10. Cleared swaps options
    A. Value of open cleared swaps long option contracts 0 [8670]
    B. Value of open cleared swaps short option contracts 0 [8680]
11. Net equities with other FCMs
    A. Net liquidating equity 0 [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710]
12. Cleared swaps customer funds on hand
    A. Cash 0
    B. Securities representing investments of cleared swaps customers' funds (at market) 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,513,533,027 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 666,516,150 [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 574,516,150 [8770]