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

Attach supporting documents CH
### 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**: 5,698,039,853 [7315]
   - **B. Securities (at market)**: 3,036,064,218 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 131,707,971 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 16,331,387 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -12,150,273 [7337]

4. **Net equity (deficit) (add lines 1., 2. and 3.)**: 8,869,993,156 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 3,470,047 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,873,463,203 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,873,463,203 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 71,926,506 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 209,696,701 [7520] 281,623,207 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,196,747,956 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 102,165,713 [7560] 1,298,913,669 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 35,398,428 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 13,526,604 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 48,925,032 [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**: 5,638,991,437 [7700]
   - **B. Securities**: 1,737,150,549 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 118,181,367 [7720]
   - **D. Value of long option contracts**: 16,331,387 [7730]
   - **E. Value of short option contracts**: -12,150,273 [7735] 7,498,504,467 [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**: 9,127,966,375 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
    - **254,503,172 [7800]

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**: 114,503,172 [7785]
**INITIAL**

End Date: 4/25/2023  
Firm Name: Morgan Stanley & Co LLC  
Form: Daily Seg - FOCUS II  
Submit Date: 4/26/2023

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - \[12,874,634,859\] [7010]
   - B. Securities (at market)
     - \[10,063,702,541\] [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \[4,311,652,140\] [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - \[749,247,866\] [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - \[-686,777,076\] [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \[27,312,460,330\] [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \[672,907,840\] [7045]
   - Less: amount offset by customer securities
     - \[-672,486,508\] [7047] \[421,332\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \[27,312,881,662\] [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - \[3,269,691,671\] [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)
     - \[2,830,975,161\] [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - \[14,419,726,127\] [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)
     - \[7,232,727,380\] [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 0 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - \[749,247,866\] [7132]
    - B. Value of open short option contracts
      - \[-686,777,076\] [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - \[25,010,839\] [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)**
    - \[27,900,815,759\] [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \[587,934,097\] [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**
    - \[352,934,097\] [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: 2,415,058,964 [8500]
   - B. Securities (at market): 10,220,040,511 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 15,393,055,834 [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)**
   - 28,028,155,309 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 367,523,710 [8560]
   - 366,095,305 [8570] 1,428,405 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 28,029,583,714 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,994,640,244 [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): 48,633,932 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,916,963,733 [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): 10,171,406,579 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -774,340,863 [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)**
    - 29,357,303,625 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 1,327,719,911 [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**
    - 1,235,719,911 [8770]