### SEGREGATION REQUIREMENTS

1. Net ledger balance
   - A. Cash .................................................. $ 15,204,238,533 7010
   - B. Securities (at market) .................................. $ 11,229,202,819 7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market .......................... $ 1,510,556,684 7030

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market ............................. $ 788,127,342 7032
   - B. Deduct market value of open option contracts granted (sold) on a contract market ...................... $ 746,672,210 7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) ............................................................................. $ 27,985,453,168 7040

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount .................................................. $ 1,272,608,430 7045
   - Less: amount offset by customer owned securities ........................................................................ $ 1,271,587,660 7047
   - Net amount required to be segregated (add lines 4 and 5) .................................................. $ 27,986,473,938 7060

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash .......................................................... $ 2,629,467,136 7070
   - B. Securities representing investments of customers' funds (at market) ......................................... $ 2,906,684,918 7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash .......................................................... $ 14,339,625,104 7100
   - B. Securities representing investments of customers' funds (at market) ......................................... $ 8,322,517,901 7120

9. Net settlement from (to) derivatives clearing organizations of contract markets ................................. $ 305,931,255 7130

10. Exchange traded options
    - A. Value of open long option contracts .................................................. $ 788,127,342 7132
    - B. Value of open short option contracts ................................................ $ 746,672,210 7133

11. Net equities with other FCMs
    - A. Net liquidating equity .......................................................... $ 29,559,895 7140
    - B. Securities representing investments of customers' funds (at market) ......................................... $ 235,000,000 7194

12. Segregated funds on hand (describe: ) ......................................................................................... $ 353,767,403 7198

13. Total amount in segregation (add lines 7 through 12) ...................................................................... $ 28,575,241,341 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) ............................................. $ 588,767,403 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 ............... $ 353,767,403 7198
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash: $3,285,645,554
   - B. Securities (at market): $9,651,884,649

2. Net unrealized profit (loss) in open cleared swaps: $15,004,884,649

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $4,738,400,159
   - B. Market value of open cleared swaps option contracts granted (sold): $12,456,666

4. Net equity (deficit) (add lines 1, 2 and 3): $27,942,213,865

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $156,845,615
   - Less: amount offset by customer owned securities: $(154,354,809)

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5): $27,944,704,671

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $4,738,400,159
   - B. Securities representing investment of cleared swaps customers' funds (at market): $12,456,666

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $14,397,722,664
   - B. Securities representing investment of cleared swaps customers' funds (at market): $9,639,226,997

9. Net settlement from (to) derivatives clearing organizations: $(413,054,269)

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): $28,374,752,217

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13): $430,047,546

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: $338,047,546

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<p>| | |</p>
<table>
<thead>
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<tr>
<td>1. Amount required to be segregated in accordance with 17 CFR 32.6</td>
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<td>2. Funds/property in segregated accounts</td>
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<td>A. Cash</td>
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<tr>
<td>B. Securities (at market value)</td>
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<tr>
<td>C. Total funds/property in segregated accounts</td>
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<tr>
<td>3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)</td>
<td>$______________ 7240</td>
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### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

#### 1. Net ledger balance - Foreign futures and foreign option trading - All Customers
- A. Cash: $6,393,491,865
- B. Securities (at market): $2,875,229,801

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
- Net Equity (deficit): $(187,669,510)

#### 3. Exchange traded options
- A. Market value of open option contracts purchased on a foreign board of trade: $9,505,221
- B. Market value of open contracts granted (sold) on a foreign board of trade: $(9,065,123)

#### 4. Net equity (deficit) (add lines 1. 2. and 3.)
- Net Equity: $9,081,492,254

#### 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
- Gross Amount: $362,913,638
- Less: amount offset by customer owned securities: $361,331,523
- Net Amount: $1,582,115

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
- Secured Amount: $9,083,074,369

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6
- Secured Amount: $9,083,074,369
**FOCUS Report**
**Part II**

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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### FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States .......................... $ 152,012,227
   - B. Other banks qualified under 17 CFR. 30.7
      - **Name(s):**
      - $ 304,952,363

2. **Securities**
   - A. In safekeeping with banks located in the United States .......... $ 1,134,333,266
   - B. In safekeeping with other banks designated by 17 CFR. 30.7
      - **Name(s):**
      - $ 110,198,119

3. **Equities with registered futures commission merchants**
   - A. Cash .......................................................... $ 52,445,594
   - B. Securities .................................................. $ 7580
   - C. Unrealized gain (loss) on open futures contracts .............. $ (431,769)
   - D. Value of long option contracts ................................ $ 7610
   - E. Value of short option contracts ................................ $ (7615)

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

5. **Amounts held by members of foreign boards of trade**
   - Name(s):
   - A. Cash .......................................................... $ 7690
   - B. Securities .................................................. $ 7710
   - C. Unrealized gain (loss) on open futures contracts .............. $ (187,237,741)
   - D. Value of long option contracts ................................ $ 7730
   - E. Value of short option contracts ................................ $ (9,065,123)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s):
   - A. Cash .......................................................... $ 7750
   - B. Securities .................................................. $ 7770
   - C. Unrealized gain (loss) on open futures contracts .............. $ 7760
   - D. Value of long option contracts ................................ $ 7780
   - E. Value of short option contracts ................................ $ (7765)

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) ............................ $ 361,457,133

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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