

**WINJAMMER FILING**

**INITIAL**

**End Date:8/1/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/1/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/1/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,489,435,510</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,697,487,252</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>208,051,742</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>130,615,634</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>183,038,115</u></b> [7520] <b><u>313,653,749</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>712,964,136</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>712,964,136</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>1,034,774,245</u></b> [7700]
	B. Securities	<b><u>424,204,721</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>199,459,346</u></b> [7720]
	D. Value of long option contracts	<b><u>33,110,905</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,679,850</u></b> [7735] <b><u>1,670,869,367</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,697,487,252</u></b> [7770]

**INITIAL**

**End Date:8/1/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>7,016,241,772</u></b> [7010]
	B. Securities (at market)	<b><u>1,801,505,128</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-147,250,530</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>230,051,380</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-298,117,630</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,602,430,120</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>337,236,098</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-335,932,316</u></b> [7047] <b><u>1,303,782</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,603,733,902</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,815,713,755</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>252,042,940</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>431,817,700</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,348,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,549,462,188</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>17,688,530</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>230,051,380</u></b> [7132]
	B. Value of open short option contracts	<b><u>-298,117,630</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>24,675,325</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,809,334,188</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>205,600,286</u></b> [7190]

**INITIAL**  
**End Date:8/1/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>546,805,137</u></b> [8500]
	B. Securities (at market)	<b><u>910,999,151</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>863,428,941</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,321,233,229</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>15,396,289</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-15,189,138</u></b> [8570] <b><u>207,151</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,321,440,380</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>314,713,093</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>6,788,293</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,011,882,261</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>904,210,858</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>181,620,091</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,419,214,596</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>97,774,216</u></b> [8730]

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**End Date:8/2/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

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**End Date:8/2/2013**

**Firm Name:Morgan Stanley & Co. LLC**

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**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/2/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,432,789,923</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,641,242,454</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>208,452,531</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>72,030,210</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>263,499,485</u></b> [7520] <b><u>335,529,695</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>683,339,001</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>683,339,001</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>941,141,317</u></b> [7700]
	B. Securities	<b><u>457,077,006</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>211,939,545</u></b> [7720]
	D. Value of long option contracts	<b><u>33,046,116</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,830,226</u></b> [7735] <b><u>1,622,373,758</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,641,242,454</u></b> [7770]

**INITIAL**

**End Date:8/2/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>6,985,745,404</u></b> [7010]
	B. Securities (at market)	<b><u>1,856,976,370</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>5,304,662</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>213,476,284</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-234,075,441</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,827,427,279</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>51,579,790</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-51,108,268</u></b> [7047] <b><u>471,522</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,827,898,801</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,925,202,757</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>310,825,779</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>367,135,199</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,348,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,546,150,591</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>100,679,974</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>213,476,284</u></b> [7132]
	B. Value of open short option contracts	<b><u>-234,075,441</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>20,555,812</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>9,035,950,955</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>208,052,154</u></b> [7190]

**INITIAL**

**End Date:8/2/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Swaps Statement**

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 <b><u>408,355,967</u></b> [8500]
	B. Securities (at market) <b><u>919,138,433</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>702,440,911</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>2,029,935,311</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>95,505,964</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-87,847,761</u></b> [8570] <b><u>7,658,203</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>2,037,593,514</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>363,660,500</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>7,055,138</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>1,024,921,206</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>912,083,295</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-169,753,424</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>2,137,966,715</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>100,373,201</u></b> [8730]

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**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

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**End Date:8/5/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,406,452,170</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,657,833,372</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>251,381,202</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>109,230,336</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>284,986,274</u></b> [7520] <b><u>394,216,610</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>732,338,730</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>732,338,730</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>876,431,213</u></b> [7700]
	B. Securities	<b><u>457,125,891</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>185,555,498</u></b> [7720]
	D. Value of long option contracts	<b><u>33,117,649</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,952,219</u></b> [7735] <b><u>1,531,278,032</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,657,833,372</u></b> [7770]

**INITIAL**

End Date:8/5/2013

Firm Name:Morgan Stanley &amp; Co. LLC

Form:Daily Seg - FOCUS II

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>6,923,036,190</u></b> [7010]
	B. Securities (at market)	<b><u>1,807,899,670</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-100,812,156</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>215,648,626</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-241,332,392</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,604,439,938</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>161,141,073</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-160,894,383</u></b> [7047] <b><u>246,690</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,604,686,628</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,888,199,688</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>270,196,361</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>372,868,815</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,313,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,537,703,309</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-3,574,376</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>215,648,626</u></b> [7132]
	B. Value of open short option contracts	<b><u>-241,332,392</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>20,994,926</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,811,704,957</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>207,018,329</u></b> [7190]

**INITIAL**  
**End Date:8/5/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>497,183,014</u></b> [8500]
	B. Securities (at market)	<b><u>914,081,080</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>806,093,049</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,217,357,143</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>6,798,548</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-6,750,217</u></b> [8570] <b><u>48,331</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,217,405,474</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>324,563,964</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>6,809,975</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,004,772,092</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>907,271,105</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>87,683,145</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,331,100,281</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>113,694,807</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/6/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/6/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/6/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,382,062,676</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,589,352,065</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,289,389</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>128,555,091</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>218,209,766</u></b> [7520] <b><u>346,764,857</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>760,814,987</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>760,814,987</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>865,033,958</u></b> [7700]
	B. Securities	<b><u>429,134,011</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>174,290,082</u></b> [7720]
	D. Value of long option contracts	<b><u>33,447,716</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,133,546</u></b> [7735] <b><u>1,481,772,221</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,589,352,065</u></b> [7770]

**INITIAL**

**End Date:8/6/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>6,929,679,525</u></b> [7010]
	B. Securities (at market)	<b><u>1,820,881,207</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-239,032,273</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>210,779,471</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-235,557,304</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,486,750,626</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>162,377,125</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-162,092,438</u></b> [7047] <b><u>284,687</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,487,035,313</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,718,880,269</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>283,541,499</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>372,933,732</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,353,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,537,339,708</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-4,457,048</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>210,779,471</u></b> [7132]
	B. Value of open short option contracts	<b><u>-235,557,304</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>20,084,533</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,694,544,860</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>207,509,547</u></b> [7190]

**INITIAL**  
**End Date:8/6/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>436,223,858</u></b> [8500]
	B. Securities (at market)	<b><u>920,158,043</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>799,716,539</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,156,098,440</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>4,731,631</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-4,649,510</u></b> [8570] <b><u>82,121</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<b><u>2,156,180,561</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>325,188,618</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,184,849</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,003,071,842</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>912,973,194</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>6,008,119</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,254,426,622</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>98,246,061</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/7/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/7/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/7/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

**FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY**

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,354,284,574</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,561,235,694</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>206,951,120</u></b> [7380]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>164,195,893</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>150,835,239</u></b> [7520] <b><u>315,031,132</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>773,242,497</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>773,242,497</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>896,566,756</u></b> [7700]
	B. Securities	<b><u>415,981,995</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>148,182,557</u></b> [7720]
	D. Value of long option contracts	<b><u>32,075,538</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,844,781</u></b> [7735] <b><u>1,472,962,065</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,561,235,694</u></b> [7770]

**INITIAL**

**End Date:8/7/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,074,101,436</u> [7010]
	B. Securities (at market)	<u>1,826,689,134</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-337,661,625</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>210,085,546</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-224,868,021</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,548,346,470</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>121,474,371</u> [7045]
	Less: amount offset by customer securities	<u>-121,046,066</u> [7047] <u>428,305</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,548,774,775</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,624,440,875</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>268,186,413</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>374,646,221</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,483,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,558,502,721</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>3,265,742</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>210,085,546</u> [7132]
	B. Value of open short option contracts	<u>-224,868,021</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>20,936,696</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,756,196,193</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,421,418</u> [7190]

**INITIAL**  
**End Date:8/7/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>459,643,811</u></b> [8500]
	B. Securities (at market)	<b><u>949,588,017</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>707,953,222</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,117,185,050</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>62,699,693</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-59,593,256</u></b> [8570] <b><u>3,106,437</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,120,291,487</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>383,359,041</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>6,955,816</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,045,400,972</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>942,632,201</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-93,689,519</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,284,658,511</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>164,367,024</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/8/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/8/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/8/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,410,139,727</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,618,482,774</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>208,343,047</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>162,114,494</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>176,663,524</u></b> [7520] <b><u>338,778,018</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>795,144,046</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>795,144,046</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>909,459,367</u></b> [7700]
	B. Securities	<b><u>393,282,270</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>171,337,330</u></b> [7720]
	D. Value of long option contracts	<b><u>29,253,998</u></b> [7730]
	E. Value of short option contracts	<b><u>-18,772,255</u></b> [7735] <b><u>1,484,560,710</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,618,482,774</u></b> [7770]

**INITIAL**

**End Date:8/8/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,341,715,170</u> [7010]
	B. Securities (at market)	<u>1,829,471,829</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-275,951,485</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>203,608,304</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-215,945,943</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,882,897,875</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>78,844,270</u> [7045]
	Less: amount offset by customer securities	<u>-78,469,394</u> [7047] <u>374,876</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,883,272,751</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,875,420,569</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>238,870,884</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>547,368,109</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,333,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,590,600,946</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>57,211,296</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>203,608,304</u> [7132]
	B. Value of open short option contracts	<u>-215,945,943</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>22,326,140</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,090,460,305</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,187,554</u> [7190]

**INITIAL**  
**End Date:8/8/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>546,698,324</u></b> [8500]
	B. Securities (at market)	<b><u>980,558,062</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>678,745,727</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,206,002,113</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>26,506,776</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-24,729,031</u></b> [8570] <b><u>1,777,745</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,207,779,858</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>325,710,791</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>6,885,436</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,039,867,920</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>973,672,626</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-42,553,517</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,303,583,256</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>95,803,398</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/9/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/9/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/9/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,447,041,055</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,654,523,313</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,482,258</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>101,903,834</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>147,885,954</u></b> [7520] <b><u>249,789,788</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>762,850,506</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>762,850,506</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>996,783,705</u></b> [7700]
	B. Securities	<b><u>430,368,819</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>205,454,776</u></b> [7720]
	D. Value of long option contracts	<b><u>28,177,179</u></b> [7730]
	E. Value of short option contracts	<b><u>-18,901,460</u></b> [7735] <b><u>1,641,883,019</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,654,523,313</u></b> [7770]

**INITIAL**

**End Date:8/9/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,095,580,853</u> [7010]
	B. Securities (at market)	<u>1,820,018,945</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-227,566,026</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>209,176,143</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-214,974,009</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,682,235,906</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>114,664,313</u> [7045]
	Less: amount offset by customer securities	<u>-114,319,339</u> [7047] <u>344,974</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,682,580,880</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,724,431,652</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>227,353,661</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>415,452,340</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,463,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,592,665,284</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>12,652,450</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>209,176,143</u> [7132]
	B. Value of open short option contracts	<u>-214,974,009</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>21,976,279</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,889,733,800</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,152,920</u> [7190]

**INITIAL**  
**End Date:8/9/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>574,889,436</u></b> [8500]
	B. Securities (at market)	<b><u>1,000,449,052</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>656,765,161</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,232,103,649</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>14,559,787</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-13,851,451</u></b> [8570] <b><u>708,336</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,232,811,985</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>298,443,235</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,323,500</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,055,961,725</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>993,125,552</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-26,691,310</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,328,162,702</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>95,350,717</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/12/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/12/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/12/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,372,352,178</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,594,120,484</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>221,768,306</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>42,311,057</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>233,955,161</u></b> [7520] <b><u>276,266,218</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>794,469,086</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>794,469,086</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>905,960,874</u></b> [7700]
	B. Securities	<b><u>448,528,855</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>157,655,309</u></b> [7720]
	D. Value of long option contracts	<b><u>29,897,462</u></b> [7730]
	E. Value of short option contracts	<b><u>-18,657,320</u></b> [7735] <b><u>1,523,385,180</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,594,120,484</u></b> [7770]

**INITIAL**

**End Date:8/12/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,004,628,431</u> [7010]
	B. Securities (at market)	<u>1,829,563,644</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-171,160,518</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>204,241,788</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-219,073,207</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,648,200,138</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>120,107,910</u> [7045]
	Less: amount offset by customer securities	<u>-119,662,261</u> [7047] <u>445,649</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,648,645,787</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,768,040,868</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>218,171,513</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>410,979,082</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,398,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,611,392,131</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>4,832,735</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>204,241,788</u> [7132]
	B. Value of open short option contracts	<u>-219,073,207</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>21,374,557</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,855,959,467</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,313,680</u> [7190]

**INITIAL**  
**End Date:8/12/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>617,613,388</u></b> [8500]
	B. Securities (at market)	<b><u>991,309,504</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>714,008,827</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,322,931,719</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,746,108</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-3,694,378</u></b> [8570] <b><u>51,730</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,322,983,449</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>318,748,123</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>6,854,116</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,059,846,121</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>984,455,388</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>49,290,911</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,419,194,659</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>96,211,210</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/13/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/13/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/13/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,379,422,378</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,613,438,234</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>234,015,856</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>88,380,110</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>264,881,513</u></b> [7520] <b><u>353,261,623</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>727,155,830</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>727,155,830</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>866,787,285</u></b> [7700]
	B. Securities	<b><u>517,357,269</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>138,010,718</u></b> [7720]
	D. Value of long option contracts	<b><u>29,349,385</u></b> [7730]
	E. Value of short option contracts	<b><u>-18,483,876</u></b> [7735] <b><u>1,533,020,781</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,613,438,234</u></b> [7770]

**INITIAL**

**End Date:8/13/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>6,946,398,578</u></b> [7010]
	B. Securities (at market)	<b><u>1,816,517,750</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-223,620,645</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>219,603,844</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-266,701,033</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,492,198,494</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>285,920,051</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-284,869,073</u></b> [7047] <b><u>1,050,978</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,493,249,472</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,513,168,284</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>209,093,492</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>482,653,546</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,398,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,607,424,259</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>76,708,539</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>219,603,844</u></b> [7132]
	B. Value of open short option contracts	<b><u>-266,701,033</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>21,832,212</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,699,783,143</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>206,533,671</u></b> [7190]

**INITIAL**  
**End Date:8/13/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>547,667,581</u></b> [8500]
	B. Securities (at market)	<b><u>1,018,454,785</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>952,721,590</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,518,843,956</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>16,279,877</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-15,997,393</u></b> [8570] <b><u>282,484</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,519,126,440</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>314,829,216</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,100,119</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,060,143,647</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,011,354,666</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>221,356,443</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,614,784,091</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>95,657,651</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/14/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/14/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/14/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,378,818,017</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,613,409,121</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>234,591,104</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>242,032,707</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>118,513,615</u></b> [7520] <b><u>360,546,322</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>732,942,776</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>732,942,776</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>842,573,357</u></b> [7700]
	B. Securities	<b><u>508,386,960</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>158,468,268</u></b> [7720]
	D. Value of long option contracts	<b><u>30,318,424</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,826,986</u></b> [7735] <b><u>1,519,920,023</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,613,409,121</u></b> [7770]

**INITIAL**

**End Date:8/14/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>6,951,189,774</u></b> [7010]
	B. Securities (at market)	<b><u>1,852,934,091</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-269,012,958</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>206,321,127</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-258,691,442</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,482,740,592</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>161,343,752</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-160,729,207</u></b> [7047] <b><u>614,545</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,483,355,137</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,581,636,685</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>271,953,231</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>493,625,727</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,368,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,580,980,861</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>4,479,980</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>206,321,127</u></b> [7132]
	B. Value of open short option contracts	<b><u>-258,691,442</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>22,415,730</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,708,721,899</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>225,366,762</u></b> [7190]

**INITIAL**  
**End Date:8/14/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>422,697,939</u></b> [8500]
	B. Securities (at market)	<b><u>1,038,232,289</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>950,233,349</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,411,163,577</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>20,990,690</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-20,862,001</u></b> [8570] <b><u>128,689</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,411,292,266</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>368,021,939</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>6,503,782</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,131,786,154</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,031,728,507</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-27,278,342</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,510,762,040</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>99,469,774</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/15/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/15/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/15/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,336,081,501</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,543,605,445</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,523,944</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>260,876,768</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>76,134,012</u></b> [7520] <b><u>337,010,780</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>744,603,450</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>744,603,450</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>850,212,744</u></b> [7700]
	B. Securities	<b><u>490,472,489</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>110,498,170</u></b> [7720]
	D. Value of long option contracts	<b><u>30,432,267</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,624,455</u></b> [7735] <b><u>1,461,991,215</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,543,605,445</u></b> [7770]

**INITIAL**

End Date:8/15/2013

Firm Name:Morgan Stanley &amp; Co. LLC

Form:Daily Seg - FOCUS II

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,102,186,680</u> [7010]
	B. Securities (at market)	<u>1,816,424,104</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-583,565,084</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>231,779,594</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-285,055,552</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,281,769,742</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>343,736,962</u> [7045]
	Less: amount offset by customer securities	<u>-343,066,669</u> [7047] <u>670,293</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,282,440,035</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,385,080,060</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>229,103,781</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>586,212,422</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,368,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,587,320,323</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-73,113,831</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>231,779,594</u> [7132]
	B. Value of open short option contracts	<u>-285,055,552</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>23,833,681</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,491,160,478</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,720,443</u> [7190]

**INITIAL**

**End Date:8/15/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Swaps Statement**

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 <b><u>431,619,490</u></b> [8500]
	B. Securities (at market) <b><u>1,064,151,826</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>1,031,589,731</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>2,527,361,047</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>9,833,876</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-9,545,622</u></b> [8570] <b><u>288,254</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>2,527,649,301</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>326,244,309</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>7,888,202</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>1,153,827,221</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,056,263,624</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>78,192,361</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>2,622,415,717</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>94,766,416</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/16/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/16/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/16/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,413,901,489</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,622,130,254</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>208,228,765</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>241,762,415</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>105,926,193</u></b> [7520] <b><u>347,688,608</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>750,457,571</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>750,457,571</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>860,723,818</u></b> [7700]
	B. Securities	<b><u>484,424,126</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>168,261,603</u></b> [7720]
	D. Value of long option contracts	<b><u>30,691,851</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,117,323</u></b> [7735] <b><u>1,523,984,075</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,622,130,254</u></b> [7770]

**INITIAL**

**End Date:8/16/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,415,723,910</u> [7010]
	B. Securities (at market)	<u>1,863,537,930</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-736,287,488</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>235,150,539</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-308,877,522</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,469,247,369</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>274,685,891</u> [7045]
	Less: amount offset by customer securities	<u>-274,162,550</u> [7047] <u>523,341</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,469,770,710</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,587,873,503</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>229,005,295</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>551,065,699</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,368,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,634,532,635</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-81,606,625</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>235,150,539</u> [7132]
	B. Value of open short option contracts	<u>-308,877,522</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>24,036,751</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,677,180,275</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,409,565</u> [7190]

**INITIAL**  
**End Date:8/16/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>374,876,084</u></b> [8500]
	B. Securities (at market)	<b><u>1,118,109,086</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>1,198,150,576</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,691,135,746</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>13,462,318</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-13,038,789</u></b> [8570] <b><u>423,529</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,691,559,275</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>361,481,827</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,360,569</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,189,076,050</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,110,748,517</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>127,718,066</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,796,385,029</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>104,825,754</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/19/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/19/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/19/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,363,362,276</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,570,602,041</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,239,765</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>227,333,907</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>138,754,753</u></b> [7520] <b><u>366,088,660</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>772,121,436</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>772,121,436</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>832,102,660</u></b> [7700]
	B. Securities	<b><u>467,372,170</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>121,615,197</u></b> [7720]
	D. Value of long option contracts	<b><u>30,823,607</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,521,689</u></b> [7735] <b><u>1,432,391,945</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,570,602,041</u></b> [7770]

**INITIAL**

**End Date:8/19/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>7,530,499,910</u></b> [7010]
	B. Securities (at market)	<b><u>1,916,016,153</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-852,943,324</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>296,563,407</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-393,283,768</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,496,852,378</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>273,074,277</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-271,973,582</u></b> [7047] <b><u>1,100,695</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,497,953,073</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,685,172,978</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>352,868,709</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>502,639,402</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,333,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,563,147,445</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-92,929,342</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>296,563,407</u></b> [7132]
	B. Value of open short option contracts	<b><u>-393,283,768</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>19,915,587</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,705,094,418</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>207,141,345</u></b> [7190]

**INITIAL**

**End Date:8/19/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Swaps Statement**

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 <b><u>270,433,628</u></b> [8500]
	B. Securities (at market) <b><u>1,146,864,697</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>1,355,987,733</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>2,773,286,058</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>13,225,134</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-13,124,499</u></b> [8570] <b><u>100,635</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>2,773,386,693</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>378,796,936</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>7,212,092</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>1,224,984,886</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,139,652,605</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>116,883,846</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>2,867,530,365</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>94,143,672</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/20/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/20/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/20/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,366,273,796</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,573,427,607</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,153,811</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>234,187,433</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>129,463,059</u></b> [7520] <b><u>363,650,492</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>782,427,649</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>782,427,649</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>852,680,403</u></b> [7700]
	B. Securities	<b><u>457,255,805</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>105,973,427</u></b> [7720]
	D. Value of long option contracts	<b><u>30,768,647</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,328,816</u></b> [7735] <b><u>1,427,349,466</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,573,427,607</u></b> [7770]

**INITIAL**

**End Date:8/20/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,565,500,074</u> [7010]
	B. Securities (at market)	<u>1,935,328,868</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-729,274,173</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>278,919,033</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-358,169,181</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,692,304,621</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>118,133,900</u> [7045]
	Less: amount offset by customer securities	<u>-117,303,284</u> [7047] <u>830,616</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,693,135,237</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,865,371,550</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>257,522,987</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>453,528,708</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,278,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,677,805,880</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-15,035,436</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>278,919,033</u> [7132]
	B. Value of open short option contracts	<u>-358,169,181</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>24,479,225</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,900,422,766</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,287,529</u> [7190]

**INITIAL**  
**End Date:8/20/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>216,623,971</u></b> [8500]
	B. Securities (at market)	<b><u>1,168,668,699</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>1,215,463,912</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,600,756,582</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>66,316,764</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-65,465,900</u></b> [8570] <b><u>850,864</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,601,607,446</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>376,339,167</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>11,792,537</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,293,754,059</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,156,876,162</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-142,129,347</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,696,632,578</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>95,025,132</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/21/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/21/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company  
Contact Name  
Contact Phone Number  
Contact Email Address

**Morgan Stanley & Co. LLC**  
**Ikram Shah**  
**212-276-0963**  
**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **105,000,000**
- b. Minimum percentage of customer segregated funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **105,000,000**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **92,000,000**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Attach supporting documents

**INITIAL**

**End Date:8/21/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,375,413,921</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,648,262,022</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>272,848,101</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>307,035,300</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>174,922,781</u></b> [7520] <b><u>481,958,081</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>763,085,112</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>763,085,112</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>867,710,982</u></b> [7700]
	B. Securities	<b><u>475,068,566</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>48,241,187</u></b> [7720]
	D. Value of long option contracts	<b><u>31,373,485</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,175,391</u></b> [7735] <b><u>1,403,218,829</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,648,262,022</u></b> [7770]

**INITIAL**

**End Date:8/21/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,321,829,708</u> [7010]
	B. Securities (at market)	<u>1,895,275,700</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-892,583,281</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>278,843,400</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-381,750,858</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,221,614,669</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>315,619,540</u> [7045]
	Less: amount offset by customer securities	<u>-314,890,040</u> [7047] <u>729,500</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,222,344,169</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,677,670,763</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>249,578,025</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>265,129,674</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,348,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,645,697,676</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-110,928,007</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>278,843,400</u> [7132]
	B. Value of open short option contracts	<u>-381,750,858</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>20,992,420</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,431,233,093</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,888,924</u> [7190]

**INITIAL**  
**End Date:8/21/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>283,201,178</u></b> [8500]
	B. Securities (at market)	<b><u>1,156,228,470</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>1,330,657,538</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,770,087,186</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>9,526,218</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-9,426,222</u></b> [8570] <b><u>99,996</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,770,187,182</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>346,619,870</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,033,487</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,250,687,102</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,149,194,983</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>112,251,998</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,865,787,440</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>95,600,258</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/22/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/22/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company  
Contact Name  
Contact Phone Number  
Contact Email Address

**Morgan Stanley & Co. LLC**  
**Ikram Shah**  
**212-276-0963**  
**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **105,000,000**
- b. Minimum percentage of customer segregated funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **105,000,000**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **92,000,000**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Attach supporting documents

**INITIAL**

**End Date:8/22/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,422,843,982</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,630,644,280</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,800,298</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>346,212,717</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>111,029,278</u></b> [7520] <b><u>457,241,995</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>714,979,566</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>714,979,566</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>895,352,885</u></b> [7700]
	B. Securities	<b><u>474,893,129</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>76,896,997</u></b> [7720]
	D. Value of long option contracts	<b><u>30,381,228</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,101,520</u></b> [7735] <b><u>1,458,422,719</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,630,644,280</u></b> [7770]

**INITIAL**

**End Date:8/22/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,792,364,260</u> [7010]
	B. Securities (at market)	<u>1,894,405,650</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-745,179,770</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>284,073,797</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-404,492,473</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,821,171,464</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>280,855,791</u> [7045]
	Less: amount offset by customer securities	<u>-279,915,807</u> [7047] <u>939,984</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,822,111,448</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,084,665,635</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>236,967,966</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>265,136,944</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,378,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,657,437,685</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>69,091,927</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>284,073,797</u> [7132]
	B. Value of open short option contracts	<u>-404,492,473</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,967,824</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,028,849,305</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,737,857</u> [7190]

**INITIAL**  
**End Date:8/22/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>245,257,618</u></b> [8500]
	B. Securities (at market)	<b><u>1,157,484,626</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>1,423,372,257</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,826,114,501</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>12,429,124</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-12,373,338</u></b> [8570] <b><u>55,786</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<b><u>2,826,170,287</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>365,888,970</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,281,901</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,312,037,565</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,150,202,725</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>86,137,587</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,921,548,748</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>95,378,461</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/23/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/23/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/23/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,427,697,452</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,693,686,942</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>265,989,490</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>387,701,271</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>151,204,244</u></b> [7520] <b><u>538,905,515</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>638,835,068</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>638,835,068</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>831,599,760</u></b> [7700]
	B. Securities	<b><u>494,939,136</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>178,495,908</u></b> [7720]
	D. Value of long option contracts	<b><u>29,894,895</u></b> [7730]
	E. Value of short option contracts	<b><u>-18,983,340</u></b> [7735] <b><u>1,515,946,359</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,693,686,942</u></b> [7770]

**INITIAL**

**End Date:8/23/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,696,432,445</u> [7010]
	B. Securities (at market)	<u>1,923,144,168</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-680,740,838</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>281,763,461</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-206,405,409</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,014,193,827</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>130,943,688</u> [7045]
	Less: amount offset by customer securities	<u>-130,095,584</u> [7047] <u>848,104</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,015,041,931</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,305,570,295</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>283,587,902</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>138,332,846</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,418,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,639,556,266</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-95,164,114</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>281,763,461</u> [7132]
	B. Value of open short option contracts	<u>-206,405,409</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,354,264</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,222,595,511</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,553,580</u> [7190]

**INITIAL**  
**End Date:8/23/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<u>185,105,061</u> [8500]
	B. Securities (at market)	<u>1,155,622,885</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,244,624,074</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,585,352,020</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>138,575,812</u> [8560]
	Less: amount offset by customer owned securities	<u>-137,705,642</u> [8570] <u>870,170</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,586,222,190</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>418,229,105</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>7,119,819</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,335,030,467</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,148,503,066</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-187,921,320</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,720,961,137</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>134,738,947</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/26/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/26/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/26/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,317,013,717</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,524,033,401</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,019,684</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>295,925,826</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>95,620,972</u></b> [7520] <b><u>391,546,798</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>617,526,169</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>617,526,169</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>866,793,676</u></b> [7700]
	B. Securities	<b><u>510,662,787</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>126,561,208</u></b> [7720]
	D. Value of long option contracts	<b><u>29,913,380</u></b> [7730]
	E. Value of short option contracts	<b><u>-18,970,617</u></b> [7735] <b><u>1,514,960,434</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,524,033,401</u></b> [7770]

**INITIAL**

**End Date:8/26/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,413,066,514</u> [7010]
	B. Securities (at market)	<u>1,936,865,642</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-495,411,999</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>284,314,676</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-212,798,772</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,926,036,061</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>159,272,823</u> [7045]
	Less: amount offset by customer securities	<u>-158,736,418</u> [7047] <u>536,405</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,926,572,466</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,469,501,090</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>236,130,953</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>147,710,621</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,148,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,700,734,690</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-95,298,748</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>284,314,676</u> [7132]
	B. Value of open short option contracts	<u>-212,798,772</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>17,979,734</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,134,274,244</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,701,778</u> [7190]

**INITIAL**  
**End Date:8/26/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>325,931,749</u></b> [8500]
	B. Securities (at market)	<b><u>1,174,789,791</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>1,161,062,006</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,661,783,546</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>39,708,637</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-39,340,905</u></b> [8570] <b><u>367,732</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,662,151,278</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>382,764,811</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,129,485</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,299,260,950</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,167,660,306</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-78,110,217</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,778,705,335</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>116,554,057</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/27/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/27/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/27/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,295,069,098</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,502,217,827</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,148,729</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>302,994,763</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>179,549,136</u></b> [7520] <b><u>482,543,899</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>611,394,065</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>611,394,065</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>789,572,020</u></b> [7700]
	B. Securities	<b><u>516,241,362</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>91,393,561</u></b> [7720]
	D. Value of long option contracts	<b><u>31,087,655</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,014,735</u></b> [7735] <b><u>1,408,279,863</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,502,217,827</u></b> [7770]

**INITIAL**

**End Date:8/27/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,328,108,069</u> [7010]
	B. Securities (at market)	<u>1,779,280,018</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-362,584,012</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>270,942,354</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-205,344,248</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,810,402,181</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>170,934,264</u> [7045]
	Less: amount offset by customer securities	<u>-168,047,232</u> [7047] <u>2,887,032</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,813,289,213</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,370,721,164</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>238,663,518</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>159,739,872</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,273,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,540,616,500</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-88,019,766</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>270,942,354</u> [7132]
	B. Value of open short option contracts	<u>-205,344,248</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>20,800,496</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,019,119,890</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>205,830,677</u> [7190]

**INITIAL**  
**End Date:8/27/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>374,883,113</u></b> [8500]
	B. Securities (at market)	<b><u>1,174,146,762</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>920,670,138</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,469,700,013</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>133,444,599</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-132,493,478</u></b> [8570] <b><u>951,121</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,470,651,134</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>381,940,049</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,827,055</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,314,661,216</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,166,319,707</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-249,491,698</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,621,256,329</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>150,605,195</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/28/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/28/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/28/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,337,212,562</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,544,991,350</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>207,778,788</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>341,156,864</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>103,316,119</u></b> [7520] <b><u>444,472,983</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>654,546,082</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>654,546,082</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>867,070,854</u></b> [7700]
	B. Securities	<b><u>466,261,033</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>101,586,042</u></b> [7720]
	D. Value of long option contracts	<b><u>30,923,796</u></b> [7730]
	E. Value of short option contracts	<b><u>-19,869,440</u></b> [7735] <b><u>1,445,972,285</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,544,991,350</u></b> [7770]

**INITIAL**

**End Date:8/28/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,146,332,049</u> [7010]
	B. Securities (at market)	<u>1,760,527,964</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-218,679,707</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>275,947,877</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-213,477,761</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,750,650,422</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>105,006,011</u> [7045]
	Less: amount offset by customer securities	<u>-104,767,204</u> [7047] <u>238,807</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,750,889,229</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,290,523,411</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>245,907,469</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>133,395,756</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,263,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,514,620,495</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-7,953,575</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>275,947,877</u> [7132]
	B. Value of open short option contracts	<u>-213,477,761</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,221,191</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,959,184,863</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,295,634</u> [7190]

**INITIAL**  
**End Date:8/28/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>587,425,852</u></b> [8500]
	B. Securities (at market)	<b><u>1,159,683,903</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>1,096,308,006</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,843,417,761</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>12,729,167</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-12,513,429</u></b> [8570] <b><u>215,738</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,843,633,499</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>357,838,471</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,155,941</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,295,084,456</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,152,527,962</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>168,438,356</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,981,045,186</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>137,411,687</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/29/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/29/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/29/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,260,809,577</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,468,814,376</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>208,004,799</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>310,628,958</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>103,680,702</u></b> [7520] <b><u>414,309,660</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>662,691,785</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>662,691,785</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>823,263,409</u></b> [7700]
	B. Securities	<b><u>460,074,539</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>96,200,561</u></b> [7720]
	D. Value of long option contracts	<b><u>32,417,761</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,143,339</u></b> [7735] <b><u>1,391,812,931</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,468,814,376</u></b> [7770]

**INITIAL**

**End Date:8/29/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,076,655,823</u> [7010]
	B. Securities (at market)	<u>1,755,710,223</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-34,352,843</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>273,348,591</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-211,053,851</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,860,307,943</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>17,314,267</u> [7045]
	Less: amount offset by customer securities	<u>-17,071,849</u> [7047] <u>242,418</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,860,550,361</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,318,259,638</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>211,766,854</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>141,400,894</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,328,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,543,943,369</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>5,452,387</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>273,348,591</u> [7132]
	B. Value of open short option contracts	<u>-211,053,851</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,004,717</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,068,122,599</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,572,238</u> [7190]

**INITIAL**  
**End Date:8/29/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>471,680,110</u></b> [8500]
	B. Securities (at market)	<b><u>1,173,019,222</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>976,010,277</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,620,709,609</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>85,549,826</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-84,683,914</u></b> [8570] <b><u>865,912</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,621,575,521</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>403,755,271</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,351,559</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,310,047,958</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,165,667,663</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-129,536,233</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,757,286,218</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>135,710,697</u></b> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:8/30/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:8/30/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Morgan Stanley & Co. LLC**

**Ikram Shah**

**212-276-0963**

**Ikram.shah@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer segregated funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer segregated funds required between: % and %.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**105,000,000**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:8/30/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>2,191,648,743</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>2,400,591,766</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>208,943,023</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>301,812,234</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>156,540,510</u></b> [7520] <b><u>458,352,744</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>643,940,338</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>643,940,338</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>784,702,384</u></b> [7700]
	B. Securities	<b><u>479,057,215</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>21,343,640</u></b> [7720]
	D. Value of long option contracts	<b><u>33,287,080</u></b> [7730]
	E. Value of short option contracts	<b><u>-20,091,635</u></b> [7735] <b><u>1,298,298,684</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,400,591,766</u></b> [7770]

**INITIAL**

**End Date:8/30/2013**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>6,913,590,621</u></b> [7010]
	B. Securities (at market)	<b><u>1,741,727,037</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-98,812,426</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>280,970,263</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-213,229,201</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,624,246,294</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>68,260,677</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-68,190,388</u></b> [7047] <b><u>70,289</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,624,316,583</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>4,130,654,290</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>438,000,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>217,863,433</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>114,244,589</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,349,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,523,863,604</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-25,858,583</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>280,970,263</u></b> [7132]
	B. Value of open short option contracts	<b><u>-213,229,201</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>19,198,887</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,834,707,282</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>210,390,699</u></b> [7190]

**INITIAL**  
**End Date:8/30/2013**  
**Firm Name:Morgan Stanley & Co. LLC**  
**Form:Daily Seg - FOCUS II**  
**Daily Segregation - Swaps Statement**

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	<b><u>590,656,827</u></b> [8500]
	B. Securities (at market)	<b><u>1,187,902,724</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>948,133,706</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>2,726,693,257</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>33,064,678</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-33,000,527</u></b> [8570] <b><u>64,151</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>2,726,757,408</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>380,373,581</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,885,184</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>1,300,999,453</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,180,017,540</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-38,510,746</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>2,830,765,012</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>104,007,604</u></b> [8730]