

**WINJAMMER FILING**

**INITIAL**

**End Date:6/29/2015**

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

**Form:Daily Seg - FOCUS II**

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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**

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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:6/29/2015**

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**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

|     |   |   |
|-----|---|---|
|     | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                       |
| 1.  | A. Cash   | <u>2,070,361,160</u> [7315]                           |
|     | B. Securities (at market)   | <u>1,403,306,794</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-209,144,620</u> [7325]                            |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>33,525,979</u> [7335]                              |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-24,954,266</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,273,095,047</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>406,999,442</u> [7351]                             |
|     | Less: amount offset by customer owned securities  | <u>-403,667,167</u> [7352] <u>3,332,275</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,276,427,322</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,276,427,322</u> [7360]                           |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>67,848,079</u> [7500]                              |
|     | B. Other banks qualified under Regulation 30.7  | <u>231,304,678</u> [7520] <u>299,152,757</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>810,619,290</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>810,619,290</u> [7570]             |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>0</u> [7580]                                       |
|     | B. Securities   | <u>0</u> [7590]                                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [7600]                                       |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                       |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>0</u> [7620]                       |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <u>0</u> [7640]                                       |
|     | B. Securities   | <u>0</u> [7650]                                       |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                       |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                       |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                       |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>1,983,982,062</u> [7700]                           |
|     | B. Securities   | <u>592,687,504</u> [7710]                             |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-209,144,620</u> [7720]                            |
|     | D. Value of long option contracts   | <u>33,525,979</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-24,954,266</u> [7735] <u>2,376,096,659</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                       |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                       |
| 8.  | Total funds in separate section 30.7 accounts   | <u>3,485,868,706</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>209,441,384</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>105,000,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>104,441,384</u> [7785]                             |

**INITIAL**

**End Date:6/29/2015**

**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>7,737,826,112</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>4,284,995,942</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-519,777,183</u></b> [7030]                                |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>431,825,865</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-315,985,621</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>11,618,885,115</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>398,944,723</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-396,858,109</u></b> [7047] <b><u>2,086,614</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>11,620,971,729</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,805,208,721</u></b> [7070]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,401,000,000</u></b> [7080]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,855,357,995</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>3,539,708,856</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>735,000,000</u></b> [7110]                                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>2,429,637,947</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-53,338,511</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>431,825,865</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-315,985,621</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>3,319,906</u></b> [7140]                                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]   |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>11,831,735,158</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>210,763,429</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>105,000,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>105,763,429</u></b> [7198]                                 |
|     | Excess  |  |

**INITIAL****End Date:6/29/2015****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>5,113,336,280</u></b> [8500]                                |
|                                     | B. Securities (at market)   | <b><u>5,170,937,242</u></b> [8510]                                |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>-1,657,405,629</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>8,626,867,893</u></b> [8550]                                |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>489,308,246</u></b> [8560]                                  |
|                                     | Less: amount offset by customer owned securities  | <b><u>-468,218,132</u></b> [8570] <b><u>21,090,114</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>8,647,958,007</u></b> [8590]                                |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <b><u>816,599,337</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>146,241,017</u></b> [8620]                                  |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|                                     | A. Cash   | <b><u>4,522,142,534</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>5,024,696,225</u></b> [8650]                                |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-973,597,474</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>9,536,081,639</u></b> [8720]                                |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>888,123,632</u></b> [8730]                                  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>92,000,000</u></b> [8760]                                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>796,123,632</u></b> [8770]                                  |