

**WINJAMMER FILING**

**INITIAL**

**End Date:3/18/2016**

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

**Form:Daily Seg - FOCUS II**

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**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

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**End Date:3/18/2016**

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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

|     |   |   |
|-----|---|---|
|     |   | <u>0</u> [7305]                                       |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           |   |
|     | A. Cash   | <u>2,624,237,125</u> [7315]                           |
|     | B. Securities (at market)   | <u>1,655,929,497</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-18,732,744</u> [7325]                             |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>20,300,572</u> [7335]                              |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-9,208,283</u> [7337]                              |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,272,526,167</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>26,469,554</u> [7351]                              |
|     | Less: amount offset by customer owned securities  | <u>-24,238,706</u> [7352] <u>2,230,848</u> [7354]     |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,274,757,015</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,274,757,015</u> [7360]                           |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>353,349,158</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>766,461,181</u> [7520] <u>1,119,810,339</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>389,826,940</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>389,826,940</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>1,716,139,137</u> [7700]                           |
|     | B. Securities   | <u>1,266,102,558</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-18,732,744</u> [7720]                             |
|     | D. Value of long option contracts   | <u>20,300,572</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-9,208,283</u> [7735] <u>2,974,601,240</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>4,484,238,519</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>209,481,504</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>104,481,504</u> [7785]                             |

**INITIAL**

**End Date:3/18/2016**

**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>8,662,732,692</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>5,432,702,321</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-462,957,786</u></b> [7030]                               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>391,257,497</u></b> [7032]                                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-288,862,704</u></b> [7033]                               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>13,734,872,020</u></b> [7040]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>96,476,892</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-95,310,429</u></b> [7047] <b><u>1,166,463</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>13,736,038,483</u></b> [7060]                             |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>2,162,645,351</u></b> [7070]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,701,000,000</u></b> [7080]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,540,258,327</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>3,401,337,953</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,149,300,000</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,892,443,994</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-8,753,071</u></b> [7130]                                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>391,257,497</u></b> [7132]                                |
|     | B. Value of open short option contracts   | <b><u>-288,862,704</u></b> [7133]                               |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>2,672,459</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>13,943,299,806</u></b> [7180]                             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>207,261,323</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 Excess       | <b><u>102,261,323</u></b> [7198]                                |

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**End Date:3/18/2016**  
**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>10,242,285,969</u></b> [8500]                              |
|                                     | B. Securities (at market)   | <b><u>6,121,420,224</u></b> [8510]                               |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>-5,625,948,004</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>10,737,758,189</u></b> [8550]                              |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>138,806,492</u></b> [8560]                                 |
|                                     | Less: amount offset by customer owned securities  | <b><u>-137,692,018</u></b> [8570] <b><u>1,114,474</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>10,738,872,663</u></b> [8590]                              |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <b><u>1,942,733,680</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>105,664,370</u></b> [8620]                                 |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <b><u>3,219,025,273</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>6,015,755,854</u></b> [8650]                               |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-297,578,158</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>10,985,601,019</u></b> [8720]                              |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>246,728,356</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>154,728,356</u></b> [8770]                                 |