

**WINJAMMER FILING**

**INITIAL**

**End Date:3/21/2016**

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

**Form:Daily Seg - FOCUS II**

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**End Date:3/21/2016**

**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**

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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

INITIAL

End Date:3/21/2016

Firm Name:Morgan Stanley & Co. LLC

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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 | 0 [7305]                                              |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                                                                            |                                                       |
| A. Cash                                                                                                                                                       | <u>2,621,875,186</u> [7315]                           |
| B. Securities (at market)                                                                                                                                     | <u>1,679,753,129</u> [7317]                           |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                                                                  | <u>-34,413,130</u> [7325]                             |
| 3. Exchange traded options                                                                                                                                    |                                                       |
| a. Market value of open option contracts purchased on a foreign board of trade                                                                                | <u>20,891,981</u> [7335]                              |
| b. Market value of open contracts granted (sold) on a foreign board of trade                                                                                  | <u>-9,902,852</u> [7337]                              |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)                                                                                                              | <u>4,278,204,314</u> [7345]                           |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount                                                                          | <u>18,800,919</u> [7351]                              |
| Less: amount offset by customer owned securities                                                                                                              | <u>-18,632,677</u> [7352] <u>168,242</u> [7354]       |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)                                                  | <u>4,278,372,556</u> [7355]                           |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.                                                             | <u>4,278,372,556</u> [7360]                           |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS                                                                                                          |                                                       |
| 1. Cash in banks                                                                                                                                              |                                                       |
| A. Banks located in the United States                                                                                                                         | <u>370,127,305</u> [7500]                             |
| B. Other banks qualified under Regulation 30.7                                                                                                                | <u>766,226,746</u> [7520] <u>1,136,354,051</u> [7530] |
| 2. Securities                                                                                                                                                 |                                                       |
| A. In safekeeping with banks located in the United States                                                                                                     | <u>416,084,597</u> [7540]                             |
| B. In safekeeping with other banks qualified under Regulation 30.7                                                                                            | 0 [7560] <u>416,084,597</u> [7570]                    |
| 3. Equities with registered futures commission merchants                                                                                                      |                                                       |
| A. Cash                                                                                                                                                       | 0 [7580]                                              |
| B. Securities                                                                                                                                                 | 0 [7590]                                              |
| C. Unrealized gain (loss) on open futures contracts                                                                                                           | 0 [7600]                                              |
| D. Value of long option contracts                                                                                                                             | 0 [7610]                                              |
| E. Value of short option contracts                                                                                                                            | 0 [7615] 0 [7620]                                     |
| 4. Amounts held by clearing organizations of foreign boards of trade                                                                                          |                                                       |
| A. Cash                                                                                                                                                       | 0 [7640]                                              |
| B. Securities                                                                                                                                                 | 0 [7650]                                              |
| C. Amount due to (from) clearing organization - daily variation                                                                                               | 0 [7660]                                              |
| D. Value of long option contracts                                                                                                                             | 0 [7670]                                              |
| E. Value of short option contracts                                                                                                                            | 0 [7675] 0 [7680]                                     |
| 5. Amounts held by members of foreign boards of trade                                                                                                         |                                                       |
| A. Cash                                                                                                                                                       | <u>1,743,341,336</u> [7700]                           |
| B. Securities                                                                                                                                                 | <u>1,263,668,531</u> [7710]                           |
| C. Unrealized gain (loss) on open futures contracts                                                                                                           | <u>-34,413,130</u> [7720]                             |
| D. Value of long option contracts                                                                                                                             | <u>20,891,981</u> [7730]                              |
| E. Value of short option contracts                                                                                                                            | <u>-9,902,852</u> [7735] <u>2,983,585,866</u> [7740]  |
| 6. Amounts with other depositories designated by a foreign board of trade                                                                                     | 0 [7760]                                              |
| 7. Segregated funds on hand                                                                                                                                   | 0 [7765]                                              |
| 8. Total funds in separate section 30.7 accounts                                                                                                              | <u>4,536,024,514</u> [7770]                           |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)                                                    | <u>257,651,958</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>152,651,958</u> [7785]                             |

**INITIAL**

**End Date:3/21/2016**

**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>8,685,144,851</u></b> [7010]                             |
|     | B. Securities (at market)                                                                   | <b><u>5,401,808,666</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-649,759,012</u></b> [7030]                              |
| 3.  | Exchange traded options                                                                     |                                                                |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>390,603,921</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-298,560,810</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>13,529,237,616</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>173,456,135</u></b> [7045]                               |
|     | Less: amount offset by customer securities                                                  | <b><u>-173,296,466</u></b> [7047] <b><u>159,669</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>13,529,397,285</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                                |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                                |
|     | A. Cash                                                                                     | <b><u>2,004,116,839</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>1,510,506,605</u></b> [7090]                             |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                                |
|     | A. Cash                                                                                     | <b><u>3,419,114,538</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>3,891,302,061</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-30,999,493</u></b> [7130]                               |
| 10. | Exchange traded options                                                                     |                                                                |
|     | A. Value of open long option contracts                                                      | <b><u>390,603,921</u></b> [7132]                               |
|     | B. Value of open short option contracts                                                     | <b><u>-298,560,810</u></b> [7133]                              |
| 11. | Net equities with other FCMs                                                                |                                                                |
|     | A. Net liquidating equity                                                                   | <b><u>2,499,752</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>13,738,883,413</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>209,486,128</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>104,486,128</u></b> [7198]                               |
|     | Excess                                                                                      |                                                                |

**INITIAL**  
**End Date:3/21/2016**  
**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>10,491,548,817</u></b> [8500]                              |
|                                     | B. Securities (at market)                                                                                                               | <b><u>6,131,360,929</u></b> [8510]                               |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps                                                                                      | <b><u>-5,140,379,631</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>11,482,530,115</u></b> [8550]                              |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                                                       | <b><u>113,764,739</u></b> [8560]                                 |
|                                     | Less: amount offset by customer owned securities                                                                                        | <b><u>-104,481,347</u></b> [8570] <b><u>9,283,392</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>11,491,813,507</u></b> [8590]                              |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks                                                                        |                                                                  |
|                                     | A. Cash                                                                                                                                 | <b><u>1,893,594,767</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>186,494,578</u></b> [8620]                                 |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                                                  |
|                                     | A. Cash                                                                                                                                 | <b><u>3,064,781,050</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>5,944,866,351</u></b> [8650]                               |
| 9.                                  | Net settlement from (to) derivatives clearing organizations                                                                             | <b><u>518,713,368</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>11,608,450,114</u></b> [8720]                              |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                                          | <b><u>116,636,607</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 segregation accounts over (under) Management                                        | <b><u>24,636,607</u></b> [8770]                                  |