

**WINJAMMER FILING**

**INITIAL**

**End Date:11/24/2016**

**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

**210,000,000**

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

**160,000,000**

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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**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

|    |   |  |
|----|---|--|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                |
|    | A. Cash   | <u>2,529,035,967</u> [7315]                    |
|    | B. Securities (at market)   | <u>1,174,825,216</u> [7317]                    |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>751,512,993</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>27,104,013</u> [7335]                       |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-6,589,366</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,475,888,823</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>8,077,471</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-7,770,848</u> [7352] <u>306,623</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,476,195,446</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,476,195,446</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>562,901,382</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>626,887,597</u> [7520] <u>1,189,788,979</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>322,328,779</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>322,328,779</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>1,554,880,923</u> [7700]                           |
|     | B. Securities   | <u>852,496,436</u> [7710]                             |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>751,512,993</u> [7720]                             |
|     | D. Value of long option contracts   | <u>27,104,013</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-6,589,366</u> [7735] <u>3,179,404,999</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>4,691,522,757</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>215,327,311</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>160,000,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>55,327,311</u> [7785]                              |

**INITIAL**

**End Date:11/24/2016**

**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>9,429,570,878</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>6,082,693,047</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-633,498,836</u></b> [7030]                              |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>482,380,340</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-562,539,643</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>14,798,605,786</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           |  |
|     | Less: amount offset by customer securities  | <b><u>312,241,341</u></b> [7045]                               |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>-311,685,454</u></b> [7047] <b><u>555,887</u></b> [7050] |
|     | FUNDS IN SEGREGATED ACCOUNTS  | <b><u>14,799,161,673</u></b> [7060]                            |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>4,204,123,086</u></b> [7070]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>853,800,774</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,810,563,460</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>5,228,892,273</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>42,848,567</u></b> [7130]                                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>482,380,340</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-562,539,643</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>3,326,133</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>15,063,394,990</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>264,233,317</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>210,000,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>54,233,317</u></b> [7198]                                |

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**End Date:11/24/2016**  
**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>8,851,502,248</u></b> [8500]                             |
|                                     | B. Securities (at market)  | <b><u>6,351,053,000</u></b> [8510]                             |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps   | <b><u>298,578,759</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>15,501,134,007</u></b> [8550]                            |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <b><u>101,407,906</u></b> [8560]                               |
|                                     | Less: amount offset by customer owned securities   | <b><u>-100,716,058</u></b> [8570] <b><u>691,848</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <b><u>15,501,825,855</u></b> [8590]                            |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts  |  |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks   |  |
|                                     | A. Cash  | <b><u>2,894,954,346</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>240,091,719</u></b> [8620]                               |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|                                     | A. Cash  | <b><u>6,331,366,957</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>6,110,961,281</u></b> [8650]                             |
| 9.                                  | Net settlement from (to) derivatives clearing organizations  | <b><u>115,984,071</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>15,693,358,374</u></b> [8720]                            |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>191,532,519</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>99,532,519</u></b> [8770]                                |