

WINJAMMER FILING

AMENDMENT

End Date:2/16/2017

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Submit Date:2/17/2017

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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

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
 - A. Cash **2,546,026,779** [7315]
 - B. Securities (at market) **1,426,398,404** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **511,187,288** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **38,279,776** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-17,669,850** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **4,504,222,397** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **38,803,170** [7351]
Less: amount offset by customer owned securities **-38,255,617** [7352] **547,553** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,504,769,950** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,504,769,950** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **469,859,166** [7500]
 - B. Other banks qualified under Regulation 30.7 **452,148,984** [7520] **922,008,150** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **339,535,876** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **339,535,876** [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 **1,833,018,412** [7700]
 - B. Securities **1,086,862,528** [7710]
 - C. Unrealized gain (loss) on open futures contracts **511,187,288** [7720]
 - D. Value of long option contracts **38,279,776** [7730]
 - E. Value of short option contracts **-17,669,850** [7735] **3,451,678,154** [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 **4,713,222,180** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **208,452,230** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **160,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **48,452,230** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>9,111,344,743</u> [7010]
	B. Securities (at market)	<u>5,491,555,452</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,008,348,430</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>461,286,364</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-461,529,336</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,611,005,653</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>167,515,105</u> [7045]
	Less: amount offset by customer securities	<u>-166,379,123</u> [7047] <u>1,135,982</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,612,141,635</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,409,348,594</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>755,353,209</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,032,802,069</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>4,736,202,243</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-67,348,085</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>461,286,364</u> [7132]
	B. Value of open short option contracts	<u>-461,529,336</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>8,747,004</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>15,874,862,062</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>262,720,427</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>210,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>52,720,427</u> [7198]

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Daily Segregation - Swaps StatementSTATEMENT 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>5,360,898,389</u> [8500]
	B. Securities (at market) <u>5,733,180,347</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>1,733,795,620</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>12,827,874,356</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>131,183,289</u> [8560]
	Less: amount offset by customer owned securities <u>-129,253,523</u> [8570] <u>1,929,766</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>12,829,804,122</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>2,483,007,134</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>298,348,030</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>5,131,063,450</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>5,434,832,317</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-278,332,771</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>13,068,918,160</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>239,114,038</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregation over (under) Management <u>147,114,038</u> [8770]