

WINJAMMER FILING

INITIAL

End Date:12/2/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/2/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

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FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

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FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

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Attach supporting documents

INITIAL**End Date:12/2/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,316,756,535</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,574,892,069</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>258,135,534</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>137,683,839</u> [7500]
	B. Other banks designated by the Commission	<u>92,683,996</u> [7520] <u>230,367,835</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>411,383,070</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>411,383,070</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>1,100,857,089</u> [7700]
	B. Securities	<u>613,095,564</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>202,529,801</u> [7720]
	D. Value of long option contracts	<u>45,642,364</u> [7730]
	E. Value of short option contracts	<u>-28,983,654</u> [7735] <u>1,933,141,164</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>2,574,892,069</u> [7770]

INITIAL**End Date:12/2/2013****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	<u>7,841,182,991</u> [7010]
	B. Securities (at market)	<u>1,498,047,652</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>568,856,403</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>180,497,827</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-142,785,495</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,945,799,378</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>79,731,607</u> [7045]
	Less: amount offset by customer securities	<u>-75,029,770</u> [7047] <u>4,701,837</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,950,501,215</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,879,194,562</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>276,128,315</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>190,421,877</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,005,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,221,919,337</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-5,662,050</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>180,497,827</u> [7132]
	B. Value of open short option contracts	<u>-142,785,495</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,223,041</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,157,957,414</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,456,199</u> [7190]

INITIAL**End Date:12/2/2013****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	<u>892,409,241</u> [8500]
B. Securities (at market)	<u>859,164,941</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,244,447,096</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>2,996,021,278</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,141,907</u> [8560]
Less: amount offset by customer owned securities	<u>-12,267,702</u> [8570] <u>3,874,205</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,999,895,483</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>347,348,896</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>16,059,437</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>963,460,023</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>843,105,504</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>187,020,443</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>3,117,094,303</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,198,820</u> [8730]

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End Date:12/3/2013

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Form:Daily Seg - FOCUS II

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Form:Daily Seg - FOCUS II

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

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FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

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FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

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Attach supporting documents

INITIAL**End Date:12/3/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,287,238,884</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,493,095,725</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>205,856,841</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>114,931,453</u> [7500]
	B. Other banks designated by the Commission	<u>75,889,067</u> [7520] <u>190,820,520</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>473,959,569</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>473,959,569</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>1,139,685,531</u> [7700]
	B. Securities	<u>555,068,629</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>117,311,933</u> [7720]
	D. Value of long option contracts	<u>46,387,305</u> [7730]
	E. Value of short option contracts	<u>-30,137,762</u> [7735] <u>1,828,315,636</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>2,493,095,725</u> [7770]

INITIAL**End Date:12/3/2013****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	<u>8,122,029,955</u> [7010]
	B. Securities (at market)	<u>1,497,772,423</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>612,347,446</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>183,553,147</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-145,034,363</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,270,668,608</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>53,895,077</u> [7045]
	Less: amount offset by customer securities	<u>-46,841,150</u> [7047] <u>7,053,927</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,277,722,535</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>5,221,580,086</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>266,443,474</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>205,149,143</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,005,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,231,328,949</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-32,854,610</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>183,553,147</u> [7132]
	B. Value of open short option contracts	<u>-145,034,363</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,021,390</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,488,207,216</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>210,484,681</u> [7190]

INITIAL**End Date:12/3/2013****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	<u>702,236,094</u> [8500]
	B. Securities (at market)	<u>859,890,080</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,160,178,168</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>2,722,304,342</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>9,573,843</u> [8560]
	Less: amount offset by customer owned securities	<u>-7,423,373</u> [8570] <u>2,150,470</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,724,454,812</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>353,609,253</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>16,048,195</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>967,320,752</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>843,841,885</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-98,855,148</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>2,842,064,937</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,610,125</u> [8730]

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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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

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FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

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FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

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Attach supporting documents

INITIAL**End Date:12/4/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,318,669,581</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,525,844,942</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,175,361</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>275,018,548</u> [7500]
	B. Other banks designated by the Commission	<u>84,510,165</u> [7520] <u>359,528,713</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>439,206,755</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>439,206,755</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>1,063,426,584</u> [7700]
	B. Securities	<u>590,957,101</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>59,915,114</u> [7720]
	D. Value of long option contracts	<u>34,068,048</u> [7730]
	E. Value of short option contracts	<u>-21,257,373</u> [7735] <u>1,727,109,474</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>2,525,844,942</u> [7770]

INITIAL**End Date:12/4/2013****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	<u>8,025,856,940</u> [7010]
	B. Securities (at market)	<u>1,479,992,223</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>430,419,505</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>185,467,654</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-148,506,269</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,973,230,053</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>55,572,646</u> [7045]
	Less: amount offset by customer securities	<u>-52,145,651</u> [7047] <u>3,426,995</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,976,657,048</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,889,886,765</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>259,230,737</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>197,644,882</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,050,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,220,761,486</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-23,045,367</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>185,467,654</u> [7132]
	B. Value of open short option contracts	<u>-148,506,269</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,231,865</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,184,691,753</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,034,705</u> [7190]

INITIAL**End Date:12/4/2013****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	<u>760,688,039</u> [8500]
B. Securities (at market)	<u>856,955,677</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,349,060,885</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>2,966,704,601</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>15,401,801</u> [8560]
Less: amount offset by customer owned securities	<u>-11,750,381</u> [8570] <u>3,651,420</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,970,356,021</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>349,871,668</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>15,952,915</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>956,462,352</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>841,002,762</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>163,901,239</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>3,087,290,936</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,934,915</u> [8730]

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INITIAL

End Date:12/5/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/5/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/5/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,265,563,932</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,476,635,131</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>211,071,199</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>479,070,834</u> [7500]
	B. Other banks designated by the Commission	<u>76,604,752</u> [7520] <u>555,675,586</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>429,272,844</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>429,272,844</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>907,004,825</u> [7700]
	B. Securities	<u>599,565,573</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-28,008,221</u> [7720]
	D. Value of long option contracts	<u>33,384,398</u> [7730]
	E. Value of short option contracts	<u>-20,259,874</u> [7735] <u>1,491,686,701</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>2,476,635,131</u> [7770]

INITIAL**End Date:12/5/2013****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	<u>8,264,571,087</u> [7010]
	B. Securities (at market)	<u>1,474,712,513</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>367,109,406</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>192,477,703</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-157,361,141</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,141,509,568</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>38,423,557</u> [7045]
	Less: amount offset by customer securities	<u>-37,817,871</u> [7047] <u>605,686</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,142,115,254</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>5,082,714,394</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>259,149,157</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>193,778,389</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,050,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,215,563,356</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-39,181,333</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>192,477,703</u> [7132]
	B. Value of open short option contracts	<u>-157,361,141</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,303,116</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,350,463,641</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,348,387</u> [7190]

INITIAL**End Date:12/5/2013****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	<u>629,694,833</u> [8500]
B. Securities (at market)	<u>872,458,105</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,360,870,576</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>2,863,023,514</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,605,264</u> [8560]
Less: amount offset by customer owned securities	<u>-4,658,378</u> [8570] <u>946,886</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,863,970,400</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>357,682,971</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>16,728,472</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>975,796,133</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>855,729,633</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>15,429,093</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>2,981,466,302</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,495,902</u> [8730]

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INITIAL

End Date:12/6/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/6/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

115,000,000

0

0 0

0 0

Attach supporting documents

INITIAL**End Date:12/6/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,354,021,693</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,561,239,805</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,218,112</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>529,768,297</u> [7500]
	B. Other banks designated by the Commission	<u>65,850,315</u> [7520] <u>595,618,612</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>395,491,993</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>395,491,993</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>903,568,756</u> [7700]
	B. Securities	<u>609,530,348</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>44,253,571</u> [7720]
	D. Value of long option contracts	<u>33,212,855</u> [7730]
	E. Value of short option contracts	<u>-20,436,330</u> [7735] <u>1,570,129,200</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>2,561,239,805</u> [7770]

INITIAL**End Date:12/6/2013****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	<u>8,043,387,586</u> [7010]
	B. Securities (at market)	<u>1,459,655,981</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>629,649,007</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>190,612,654</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-153,876,275</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,169,428,953</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>24,607,620</u> [7045]
	Less: amount offset by customer securities	<u>-23,506,251</u> [7047] <u>1,101,369</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,170,530,322</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>5,110,008,538</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>285,643,246</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>184,472,762</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,050,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,174,012,735</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-15,699,290</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>190,612,654</u> [7132]
	B. Value of open short option contracts	<u>-153,876,275</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,110,713</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,378,305,083</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,774,761</u> [7190]

INITIAL**End Date:12/6/2013****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	<u>520,977,074</u> [8500]
	B. Securities (at market)	<u>860,809,543</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,480,418,781</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>2,862,205,398</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,121,302</u> [8560]
	Less: amount offset by customer owned securities	<u>-7,000,058</u> [8570] <u>9,121,244</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,871,326,642</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>363,798,055</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>16,003,548</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>970,451,724</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,085,732</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>844,805,995</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>32,904,664</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>2,988,049,718</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,723,076</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/9/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/9/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

105,000,000

0

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0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

105,000,000

0

0 0

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FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

115,000,000

0

0 0

0 0

Attach supporting documents

INITIAL

End Date:12/9/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,370,936,429</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,578,571,044</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,634,615</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>497,771,006</u> [7500]
	B. Other banks designated by the Commission	<u>85,368,402</u> [7520] <u>583,139,408</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>423,536,869</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>423,536,869</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>911,237,732</u> [7700]
	B. Securities	<u>580,600,575</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>67,677,005</u> [7720]
	D. Value of long option contracts	<u>34,068,700</u> [7730]
	E. Value of short option contracts	<u>-21,689,245</u> [7735] <u>1,571,894,767</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>2,578,571,044</u> [7770]

INITIAL**End Date:12/9/2013****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	<u>8,332,999,804</u> [7010]
	B. Securities (at market)	<u>1,468,039,348</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>416,334,642</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>192,314,792</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-154,041,061</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,255,647,525</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>6,321,147</u> [7045]
	Less: amount offset by customer securities	<u>-6,099,074</u> [7047] <u>222,073</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,255,869,598</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>5,228,588,588</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>290,636,324</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>183,136,545</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,020,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,177,403,024</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-27,843,793</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>192,314,792</u> [7132]
	B. Value of open short option contracts	<u>-154,041,061</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,222,539</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,463,436,958</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,567,360</u> [7190]

INITIAL**End Date:12/9/2013****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	<u>490,323,680</u> [8500]
	B. Securities (at market)	<u>877,705,159</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,371,336,895</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>2,739,365,734</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>11,715,367</u> [8560]
	Less: amount offset by customer owned securities	<u>-10,577,690</u> [8570] <u>1,137,677</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,740,503,411</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>338,829,717</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>17,995,454</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>979,802,685</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>859,709,705</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-98,448,499</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>2,857,989,062</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,485,651</u> [8730]

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INITIAL

End Date:12/10/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/10/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

105,000,000

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FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

105,000,000

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FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

115,000,000

0

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Attach supporting documents

INITIAL**End Date:12/10/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts****FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY**

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,317,688,187</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,523,219,648</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>205,531,461</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>478,649,195</u> [7500]
	B. Other banks designated by the Commission	<u>100,666,828</u> [7520] <u>579,316,023</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>410,025,198</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>410,025,198</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>910,490,324</u> [7700]
	B. Securities	<u>592,686,998</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>18,416,643</u> [7720]
	D. Value of long option contracts	<u>33,697,577</u> [7730]
	E. Value of short option contracts	<u>-21,413,115</u> [7735] <u>1,533,878,427</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>2,523,219,648</u> [7770]

INITIAL**End Date:12/10/2013****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	<u>8,357,238,272</u> [7010]
	B. Securities (at market)	<u>1,466,853,544</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>389,874,181</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>188,899,861</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-149,889,059</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,252,976,799</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>34,257,307</u> [7045]
	Less: amount offset by customer securities	<u>-34,165,370</u> [7047] <u>91,937</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,253,068,736</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>5,132,592,751</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>295,405,534</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>167,351,592</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,049,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,171,448,010</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>51,173,433</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>188,899,861</u> [7132]
	B. Value of open short option contracts	<u>-149,889,059</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,905,102</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,458,907,224</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>205,838,488</u> [7190]

INITIAL**End Date:12/10/2013****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	<u>583,519,372</u> [8500]
B. Securities (at market)	<u>866,827,333</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,211,449,431</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>2,661,796,136</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>23,532,907</u> [8560]
Less: amount offset by customer owned securities	<u>-10,813,508</u> [8570] <u>12,719,399</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,674,515,535</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>356,188,294</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>16,092,623</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>992,264,654</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>850,734,710</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-178,147,418</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>2,797,232,863</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>122,717,328</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/11/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/11/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/11/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,310,317,638</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,518,922,930</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>208,605,292</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>504,687,075</u> [7500]
	B. Other banks designated by the Commission	<u>95,144,300</u> [7520] <u>599,831,375</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>417,031,473</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>417,031,473</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>914,265,734</u> [7700]
	B. Securities	<u>584,757,613</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-8,813,111</u> [7720]
	D. Value of long option contracts	<u>32,886,070</u> [7730]
	E. Value of short option contracts	<u>-21,036,224</u> [7735] <u>1,502,060,082</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>2,518,922,930</u> [7770]

INITIAL**End Date:12/11/2013****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	<u>8,097,565,545</u> [7010]
	B. Securities (at market)	<u>1,472,841,157</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>237,326,824</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>198,313,265</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-160,665,935</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,845,380,856</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>134,380,844</u> [7045]
	Less: amount offset by customer securities	<u>-134,057,168</u> [7047] <u>323,676</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,845,704,532</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,905,195,106</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>308,359,731</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>166,652,277</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,029,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,164,481,426</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-110,826,018</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>198,313,265</u> [7132]
	B. Value of open short option contracts	<u>-160,665,935</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,765,967</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,053,295,819</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,591,287</u> [7190]

INITIAL**End Date:12/11/2013****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	<u>722,365,012</u> [8500]
B. Securities (at market)	<u>861,262,747</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,311,002,690</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>2,894,630,449</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>49,255,711</u> [8560]
Less: amount offset by customer owned securities	<u>-11,433,796</u> [8570] <u>37,821,915</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,932,452,364</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>333,697,175</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>15,997,903</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,050,157,180</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>845,264,844</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>51,787,578</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>3,057,004,680</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>124,552,316</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/12/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/12/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/12/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,277,752,733</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,484,877,544</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,124,811</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>524,721,830</u> [7500]
	B. Other banks designated by the Commission	<u>45,027,822</u> [7520] <u>569,749,652</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>421,681,221</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>421,681,221</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>956,241,122</u> [7700]
	B. Securities	<u>573,605,426</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-48,194,855</u> [7720]
	D. Value of long option contracts	<u>32,275,543</u> [7730]
	E. Value of short option contracts	<u>-20,480,565</u> [7735] <u>1,493,446,671</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>2,484,877,544</u> [7770]

INITIAL**End Date:12/12/2013****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	<u>8,262,945,989</u> [7010]
	B. Securities (at market)	<u>1,455,232,222</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>185,345,433</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>207,926,848</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-168,654,386</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,942,796,106</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>47,649,781</u> [7045]
	Less: amount offset by customer securities	<u>-44,359,483</u> [7047] <u>3,290,298</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,946,086,404</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,761,884,895</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>550,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>299,140,493</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>270,208,039</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>3,029,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,156,091,730</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>44,006,604</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>207,926,848</u> [7132]
	B. Value of open short option contracts	<u>-168,654,386</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,868,918</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,152,493,141</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,406,737</u> [7190]

INITIAL**End Date:12/12/2013****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	<u>687,965,973</u> [8500]
	B. Securities (at market)	<u>853,729,053</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,405,091,073</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>2,946,786,099</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>9,039,029</u> [8560]
	Less: amount offset by customer owned securities	<u>-7,053,594</u> [8570] <u>1,985,435</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,948,771,534</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>370,182,221</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>15,978,599</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>985,255,017</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>837,750,454</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>97,051,167</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>3,066,317,458</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,545,924</u> [8730]

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AMENDMENT

End Date:12/13/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

AMENDMENT

End Date:12/13/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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

AMENDMENT**End Date:12/13/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,298,791,818</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,505,706,195</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>206,914,377</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>490,585,925</u> [7500]
	B. Other banks designated by the Commission	<u>50,228,089</u> [7520] <u>540,814,014</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>401,332,324</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>401,332,324</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>1,015,054,456</u> [7700]
	B. Securities	<u>593,763,504</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-55,114,517</u> [7720]
	D. Value of long option contracts	<u>17,963,714</u> [7730]
	E. Value of short option contracts	<u>-8,107,300</u> [7735] <u>1,563,559,857</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>2,505,706,195</u> [7770]

AMENDMENT**End Date:12/13/2013****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	<u>8,397,032,644</u> [7010]
	B. Securities (at market)	<u>1,452,944,472</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>178,251,592</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>201,594,638</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-161,015,420</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,068,807,926</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,824,334</u> [7045]
	Less: amount offset by customer securities	<u>-8,698,648</u> [7047] <u>125,686</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,068,933,612</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,635,388,956</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>750,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>277,446,918</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>486,523,614</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,863,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,175,497,555</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>45,255,829</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>201,594,638</u> [7132]
	B. Value of open short option contracts	<u>-161,015,420</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,898,997</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,276,611,087</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,677,475</u> [7190]

AMENDMENT**End Date:12/13/2013****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	<u>619,774,231</u> [8500]
	B. Securities (at market)	<u>855,071,641</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,357,455,521</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>2,832,301,393</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,366,236</u> [8560]
	Less: amount offset by customer owned securities	<u>-4,856,652</u> [8570] <u>509,584</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,832,810,977</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>386,086,107</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>16,042,912</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>989,179,941</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>839,028,729</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-40,116,757</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>2,950,320,932</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,509,955</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/16/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/16/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/16/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts****FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY**

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,379,951,054</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,587,787,473</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,836,419</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>489,072,461</u> [7500]
	B. Other banks designated by the Commission	<u>95,136,832</u> [7520] <u>584,209,293</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>388,615,096</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>388,615,096</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>968,374,939</u> [7700]
	B. Securities	<u>614,745,524</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>22,142,100</u> [7720]
	D. Value of long option contracts	<u>17,520,628</u> [7730]
	E. Value of short option contracts	<u>-7,820,107</u> [7735] <u>1,614,963,084</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>2,587,787,473</u> [7770]

INITIAL**End Date:12/16/2013****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	<u>8,713,439,759</u> [7010]
	B. Securities (at market)	<u>1,369,241,532</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>99,727,744</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>189,193,826</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-153,072,348</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,218,530,513</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>26,904,815</u> [7045]
	Less: amount offset by customer securities	<u>-25,083,096</u> [7047] <u>1,821,719</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,220,352,232</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,853,586,408</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>750,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>298,313,284</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>562,920,983</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,863,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,070,928,248</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-9,489,343</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>189,193,826</u> [7132]
	B. Value of open short option contracts	<u>-153,072,348</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,006,553</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,428,407,611</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,055,379</u> [7190]

INITIAL**End Date:12/16/2013****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	<u>629,509,426</u> [8500]
	B. Securities (at market)	<u>844,961,900</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,404,937,964</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>2,879,409,290</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>18,939,001</u> [8560]
	Less: amount offset by customer owned securities	<u>-3,311,853</u> [8570] <u>15,627,148</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,895,036,438</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>387,516,987</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>16,048,678</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>998,826,781</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>828,913,222</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>20,847,801</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>3,012,253,469</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,217,031</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/17/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/17/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/17/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,291,617,958</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,500,905,787</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>209,287,829</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>360,609,280</u> [7500]
	B. Other banks designated by the Commission	<u>194,443,709</u> [7520] <u>555,052,989</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>382,172,822</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>382,172,822</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>903,503,176</u> [7700]
	B. Securities	<u>671,631,785</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-21,190,400</u> [7720]
	D. Value of long option contracts	<u>17,370,101</u> [7730]
	E. Value of short option contracts	<u>-7,634,686</u> [7735] <u>1,563,679,976</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>2,500,905,787</u> [7770]

INITIAL**End Date:12/17/2013****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	<u>8,614,525,011</u> [7010]
	B. Securities (at market)	<u>1,398,003,470</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>152,175,017</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>189,303,921</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-147,542,286</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,206,465,133</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>36,497,730</u> [7045]
	Less: amount offset by customer securities	<u>-35,846,283</u> [7047] <u>651,447</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,207,116,580</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,674,807,560</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>750,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>338,658,440</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>581,062,334</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,059,345,030</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>51,820,190</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>189,303,921</u> [7132]
	B. Value of open short option contracts	<u>-147,542,286</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,986,409</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,413,461,598</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,345,018</u> [7190]

INITIAL**End Date:12/17/2013****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	<u>588,825,074</u> [8500]
	B. Securities (at market)	<u>837,375,192</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,333,966,221</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>2,760,166,487</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,071,900</u> [8560]
	Less: amount offset by customer owned securities	<u>-5,640,111</u> [8570] <u>2,431,789</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,762,598,276</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>352,234,651</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>16,798,641</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,000,133,263</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>820,576,551</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-70,032,281</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>2,879,810,825</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,212,549</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/18/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/18/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

115,000,000

0

0 0

0 0

Attach supporting documents

INITIAL**End Date:12/18/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,388,600,067</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,598,823,474</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>210,223,407</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>450,762,772</u> [7500]
	B. Other banks designated by the Commission	<u>67,707,600</u> [7520] <u>518,470,372</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>404,493,551</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>404,493,551</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>957,794,040</u> [7700]
	B. Securities	<u>650,528,274</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>57,778,172</u> [7720]
	D. Value of long option contracts	<u>17,597,531</u> [7730]
	E. Value of short option contracts	<u>-7,838,466</u> [7735] <u>1,675,859,551</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>2,598,823,474</u> [7770]

INITIAL**End Date:12/18/2013****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	<u>8,445,590,176</u> [7010]
	B. Securities (at market)	<u>1,403,245,054</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>397,770,264</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>189,522,971</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-143,362,828</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,292,765,637</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>58,023,257</u> [7045]
	Less: amount offset by customer securities	<u>-55,127,107</u> [7047] <u>2,896,150</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,295,661,787</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,432,230,931</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>950,020,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>340,333,705</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>675,862,159</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,713,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,062,911,349</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>277,220,754</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>189,522,971</u> [7132]
	B. Value of open short option contracts	<u>-143,362,828</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,862,307</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,500,601,348</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>204,939,561</u> [7190]

INITIAL**End Date:12/18/2013****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	<u>683,004,026</u> [8500]
	B. Securities (at market)	<u>834,090,731</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,432,773,957</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>2,949,868,714</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>11,262,866</u> [8560]
	Less: amount offset by customer owned securities	<u>-9,036,279</u> [8570] <u>2,226,587</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,952,095,301</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>396,989,966</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>16,197,434</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>976,728,130</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>817,893,297</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>101,894,672</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>3,069,803,499</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,708,198</u> [8730]

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INITIAL

End Date:12/19/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/19/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/19/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,462,462,085</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,669,401,600</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>206,939,515</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>340,269,529</u> [7500]
	B. Other banks designated by the Commission	<u>98,158,965</u> [7520] <u>438,428,494</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>436,111,812</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>436,111,812</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>1,003,567,570</u> [7700]
	B. Securities	<u>614,508,100</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>166,897,282</u> [7720]
	D. Value of long option contracts	<u>17,933,729</u> [7730]
	E. Value of short option contracts	<u>-8,045,387</u> [7735] <u>1,794,861,294</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>2,669,401,600</u> [7770]

INITIAL**End Date:12/19/2013****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	<u>8,380,484,890</u> [7010]
	B. Securities (at market)	<u>1,412,622,986</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>209,077,157</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>201,229,483</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-162,191,883</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,041,222,633</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>62,324,726</u> [7045]
	Less: amount offset by customer securities	<u>-61,671,364</u> [7047] <u>653,362</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,041,875,995</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,152,091,682</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,250,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>327,093,520</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>976,807,172</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,413,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,085,529,466</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>5,304,825</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>201,229,483</u> [7132]
	B. Value of open short option contracts	<u>-162,191,883</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,904,679</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,251,778,944</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>209,902,949</u> [7190]

INITIAL**End Date:12/19/2013****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	<u>686,846,709</u> [8500]
	B. Securities (at market)	<u>786,700,399</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,568,026,922</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>3,041,574,030</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,441,880</u> [8560]
	Less: amount offset by customer owned securities	<u>-13,864,379</u> [8570] <u>2,577,501</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,044,151,531</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>458,937,069</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>16,144,900</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,013,809,362</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>770,555,499</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>144,200,696</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>3,163,747,526</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>119,595,995</u> [8730]

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INITIAL

End Date:12/20/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/20/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/20/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts****FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY**

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,436,101,595</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,643,364,605</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,263,010</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>336,289,878</u> [7500]
	B. Other banks designated by the Commission	<u>188,900,418</u> [7520] <u>525,190,296</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>431,503,583</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>431,503,583</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>858,300,864</u> [7700]
	B. Securities	<u>614,513,316</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>206,115,576</u> [7720]
	D. Value of long option contracts	<u>15,554,800</u> [7730]
	E. Value of short option contracts	<u>-7,813,830</u> [7735] <u>1,686,670,726</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>2,643,364,605</u> [7770]

INITIAL**End Date:12/20/2013****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	<u>8,350,104,997</u> [7010]
	B. Securities (at market)	<u>1,394,373,851</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>305,605,736</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>193,923,997</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-155,766,376</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,088,242,205</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>27,023,995</u> [7045]
	Less: amount offset by customer securities	<u>-25,565,629</u> [7047] <u>1,458,366</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,089,700,571</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,812,696,073</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,650,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>302,883,524</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,329,386,249</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,013,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,091,490,327</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>57,385,953</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>193,923,997</u> [7132]
	B. Value of open short option contracts	<u>-155,766,376</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,627,692</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,297,637,439</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,936,868</u> [7190]

INITIAL**End Date:12/20/2013****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	<u>659,799,875</u> [8500]
	B. Securities (at market)	<u>789,622,604</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,397,194,923</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>2,846,617,402</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>20,000,511</u> [8560]
	Less: amount offset by customer owned securities	<u>-19,365,277</u> [8570] <u>635,234</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,847,252,636</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>570,533,307</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>15,877,118</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,031,524,929</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>773,745,486</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-142,765,642</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>3,009,015,198</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>161,762,562</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/23/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/23/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

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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

115,000,000

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:12/23/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,371,457,789</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,578,622,055</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,164,266</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>290,873,485</u> [7500]
	B. Other banks designated by the Commission	<u>178,732,375</u> [7520] <u>469,605,860</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>425,183,616</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>425,183,616</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>822,005,672</u> [7700]
	B. Securities	<u>617,689,078</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>236,461,917</u> [7720]
	D. Value of long option contracts	<u>15,513,479</u> [7730]
	E. Value of short option contracts	<u>-7,837,567</u> [7735] <u>1,683,832,579</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>2,578,622,055</u> [7770]

INITIAL**End Date:12/23/2013****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	<u>8,481,635,747</u> [7010]
	B. Securities (at market)	<u>1,405,735,418</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>136,054,850</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>196,004,637</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-162,018,508</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,057,412,144</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>45,400,471</u> [7045]
	Less: amount offset by customer securities	<u>-43,325,300</u> [7047] <u>2,075,171</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,059,487,315</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,803,189,321</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,750,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>318,703,016</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,394,922,601</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,087,032,402</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-38,948,883</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>196,004,637</u> [7132]
	B. Value of open short option contracts	<u>-162,018,508</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,017,576</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,264,912,162</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>205,424,847</u> [7190]

INITIAL**End Date:12/23/2013****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	<u>858,673,628</u> [8500]
	B. Securities (at market)	<u>786,669,674</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,471,919,694</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>3,117,262,996</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>9,884,297</u> [8560]
	Less: amount offset by customer owned securities	<u>-7,745,023</u> [8570] <u>2,139,274</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,119,402,270</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>515,664,947</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>16,147,460</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,046,643,715</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>770,522,214</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>126,176,823</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>3,235,255,159</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>115,852,889</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/24/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/24/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/24/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,380,451,965</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,587,871,675</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,419,710</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>324,234,031</u> [7500]
	B. Other banks designated by the Commission	<u>155,463,392</u> [7520] <u>479,697,423</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>416,199,060</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>416,199,060</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>800,992,297</u> [7700]
	B. Securities	<u>630,654,832</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>252,707,715</u> [7720]
	D. Value of long option contracts	<u>15,516,984</u> [7730]
	E. Value of short option contracts	<u>-7,896,636</u> [7735] <u>1,691,975,192</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>2,587,871,675</u> [7770]

INITIAL**End Date:12/24/2013****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	<u>8,622,317,539</u> [7010]
	B. Securities (at market)	<u>1,418,229,019</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-9,531,375</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>192,366,754</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-165,147,593</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,058,234,344</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>51,614,782</u> [7045]
	Less: amount offset by customer securities	<u>-50,940,051</u> [7047] <u>674,731</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,058,909,075</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,741,289,162</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,750,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>333,466,640</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,398,499,836</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,084,762,379</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>15,246,548</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>192,366,754</u> [7132]
	B. Value of open short option contracts	<u>-165,147,593</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,063,244</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,266,556,970</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,647,895</u> [7190]

INITIAL**End Date:12/24/2013****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	<u>696,344,361</u> [8500]
B. Securities (at market)	<u>783,549,123</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,651,638,035</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>3,131,531,519</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>19,956,681</u> [8560]
Less: amount offset by customer owned securities	<u>-14,389,322</u> [8570] <u>5,567,359</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,137,098,878</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>494,993,827</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>15,815,571</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,038,130,138</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>767,733,552</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>178,444,896</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>3,255,217,984</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>118,119,106</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/25/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/25/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/25/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,387,242,120</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,593,753,480</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>206,511,360</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>324,234,031</u> [7500]
	B. Other banks designated by the Commission	<u>155,958,455</u> [7520] <u>480,192,486</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>416,200,068</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>416,200,068</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>797,498,691</u> [7700]
	B. Securities	<u>630,654,955</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>261,543,268</u> [7720]
	D. Value of long option contracts	<u>15,725,138</u> [7730]
	E. Value of short option contracts	<u>-8,061,126</u> [7735] <u>1,697,360,926</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>2,593,753,480</u> [7770]

INITIAL**End Date:12/25/2013****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	<u>8,622,225,653</u> [7010]
	B. Securities (at market)	<u>1,418,239,035</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-9,531,375</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>192,366,754</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-165,147,593</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,058,152,474</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>51,614,782</u> [7045]
	Less: amount offset by customer securities	<u>-50,940,051</u> [7047] <u>674,731</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,058,827,205</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,741,195,745</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,750,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>333,456,183</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,398,499,836</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,084,782,852</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>15,248,079</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>192,366,754</u> [7132]
	B. Value of open short option contracts	<u>-165,147,593</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,063,244</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,266,475,100</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,647,895</u> [7190]

INITIAL**End Date:12/25/2013****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	<u>715,516,213</u> [8500]
B. Securities (at market)	<u>783,583,260</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,655,055,747</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>3,154,155,220</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>19,969,445</u> [8560]
Less: amount offset by customer owned securities	<u>-14,398,359</u> [8570] <u>5,571,086</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,159,726,306</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>514,174,799</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>15,817,428</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,038,130,138</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>767,765,832</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>181,862,659</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>3,277,850,856</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>118,124,550</u> [8730]

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INITIAL

End Date:12/26/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/26/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/26/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts****FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY**

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,403,078,228</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,604,542,397</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>201,464,169</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>315,388,801</u> [7500]
	B. Other banks designated by the Commission	<u>145,189,241</u> [7520] <u>460,578,042</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>411,174,901</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>411,174,901</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>802,047,139</u> [7700]
	B. Securities	<u>630,573,175</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>292,440,854</u> [7720]
	D. Value of long option contracts	<u>15,917,613</u> [7730]
	E. Value of short option contracts	<u>-8,189,327</u> [7735] <u>1,732,789,454</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>2,604,542,397</u> [7770]

INITIAL**End Date:12/26/2013****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	<u>8,881,061,894</u> [7010]
	B. Securities (at market)	<u>1,406,343,275</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-13,400,612</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>169,417,453</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-133,095,686</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,310,326,324</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>17,644,333</u> [7045]
	Less: amount offset by customer securities	<u>-17,379,493</u> [7047] <u>264,840</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,310,591,164</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,944,195,349</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,750,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>312,602,259</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,455,099,878</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,093,741,015</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>11,538,990</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>169,417,453</u> [7132]
	B. Value of open short option contracts	<u>-133,095,686</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,564,594</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,519,073,852</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,482,688</u> [7190]

INITIAL**End Date:12/26/2013****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	<u>549,288,651</u> [8500]
	B. Securities (at market)	<u>784,500,630</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,714,431,607</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>3,048,220,888</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>4,823,556</u> [8560]
	Less: amount offset by customer owned securities	<u>-3,604,894</u> [8570] <u>1,218,662</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,049,439,550</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>522,651,780</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>15,801,138</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,037,397,720</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>768,699,492</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>62,680,198</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>3,167,330,328</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,890,778</u> [8730]

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INITIAL

End Date:12/27/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/27/2013

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

115,000,000

0

0 0

0 0

Attach supporting documents

INITIAL**End Date:12/27/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,459,518,030</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,668,548,037</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>209,030,007</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>302,957,224</u> [7500]
	B. Other banks designated by the Commission	<u>157,651,431</u> [7520] <u>460,608,655</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>438,263,340</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>438,263,340</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>786,378,914</u> [7700]
	B. Securities	<u>615,381,342</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>360,518,887</u> [7720]
	D. Value of long option contracts	<u>15,502,084</u> [7730]
	E. Value of short option contracts	<u>-8,105,185</u> [7735] <u>1,769,676,042</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>2,668,548,037</u> [7770]

INITIAL**End Date:12/27/2013****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	<u>8,799,636,701</u> [7010]
	B. Securities (at market)	<u>1,398,963,069</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>39,653,751</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>168,251,902</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-131,389,095</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,275,116,328</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,458,729</u> [7045]
	Less: amount offset by customer securities	<u>-14,975,506</u> [7047] <u>1,483,223</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,276,599,551</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,926,699,822</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,750,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>297,210,879</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,444,208,333</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,101,752,190</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>11,167,532</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>168,251,902</u> [7132]
	B. Value of open short option contracts	<u>-131,389,095</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,592,458</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,483,504,021</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,904,470</u> [7190]

INITIAL**End Date:12/27/2013****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	<u>381,706,280</u> [8500]
	B. Securities (at market)	<u>783,121,993</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,760,717,909</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>2,925,546,182</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>6,893,007</u> [8560]
	Less: amount offset by customer owned securities	<u>-5,556,189</u> [8570] <u>1,336,818</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,926,883,000</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>504,776,712</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>15,818,007</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>987,288,804</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>767,303,986</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>9,853,215</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>3,045,140,724</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>118,257,724</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/30/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/30/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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

115,000,000

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:12/30/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,417,757,867</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,625,186,807</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,428,940</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>263,054,959</u> [7500]
	B. Other banks designated by the Commission	<u>231,974,240</u> [7520] <u>495,029,199</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>419,150,808</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>419,150,808</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>699,589,750</u> [7700]
	B. Securities	<u>632,590,227</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>371,413,830</u> [7720]
	D. Value of long option contracts	<u>15,178,792</u> [7730]
	E. Value of short option contracts	<u>-7,765,799</u> [7735] <u>1,711,006,800</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>2,625,186,807</u> [7770]

INITIAL**End Date:12/30/2013****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	<u>8,822,504,743</u> [7010]
	B. Securities (at market)	<u>1,399,617,366</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>98,714,150</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>166,976,938</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-126,365,718</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,361,447,479</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>15,234,509</u> [7045]
	Less: amount offset by customer securities	<u>-15,221,380</u> [7047] <u>13,129</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,361,460,608</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,971,378,190</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,750,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>299,575,892</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,491,436,907</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,100,041,474</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>694,482</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>166,976,938</u> [7132]
	B. Value of open short option contracts	<u>-126,365,718</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,751,199</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,569,499,364</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,038,756</u> [7190]

INITIAL**End Date:12/30/2013****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	<u>515,975,241</u> [8500]
	B. Securities (at market)	<u>783,146,439</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,656,306,080</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>2,955,427,760</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,893,916</u> [8560]
	Less: amount offset by customer owned securities	<u>-6,819,622</u> [8570] <u>2,074,294</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,957,502,054</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>564,375,029</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>15,842,278</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,080,199,159</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>767,304,161</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-113,368,218</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>3,074,452,409</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,950,355</u> [8730]

WINJAMMER FILING

INITIAL

End Date:12/31/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:12/31/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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
- b. Minimum percentage of customer segregated funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer segregated funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of customer secured funds required between: % and %.

105,000,000

0

0 0

0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required: % ; or
- c. Dollar amount range between: and ; or
- d. Percentage range of cleared swaps customer collateral required between: % and %.

115,000,000

0

0 0

0 0

Attach supporting documents

INITIAL**End Date:12/31/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,391,431,851</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,599,028,423</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,596,572</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>291,028,516</u> [7500]
	B. Other banks designated by the Commission	<u>194,613,068</u> [7520] <u>485,641,584</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>442,064,047</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>442,064,047</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>694,237,388</u> [7700]
	B. Securities	<u>614,636,270</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>355,184,610</u> [7720]
	D. Value of long option contracts	<u>14,922,451</u> [7730]
	E. Value of short option contracts	<u>-7,657,927</u> [7735] <u>1,671,322,792</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>2,599,028,423</u> [7770]

INITIAL**End Date:12/31/2013****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	<u>8,816,031,384</u> [7010]
	B. Securities (at market)	<u>1,401,742,285</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-27,941,005</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>166,466,221</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-126,300,759</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,229,998,126</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>37,900,441</u> [7045]
	Less: amount offset by customer securities	<u>-34,404,373</u> [7047] <u>3,496,068</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,233,494,194</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,829,730,835</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,750,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>293,397,328</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,538,448,204</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,913,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,108,344,957</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-36,220,948</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>166,466,221</u> [7132]
	B. Value of open short option contracts	<u>-126,300,759</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,750,186</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,439,626,024</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,131,830</u> [7190]

INITIAL**End Date:12/31/2013****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	<u>600,258,309</u> [8500]
	B. Securities (at market)	<u>797,659,388</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,827,176,241</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>3,225,093,938</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>19,218,075</u> [8560]
	Less: amount offset by customer owned securities	<u>-12,836,663</u> [8570] <u>6,381,412</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,231,475,350</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>534,628,174</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>15,811,797</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,039,541,600</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>760,100,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>781,847,591</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>213,210,067</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>3,345,139,229</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>113,663,879</u> [8730]