

# WINJAMMER FILING

INITIAL

End Date:3/3/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/3/2014

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

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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%.

92,000,000

0

0 0

0 0

Attach supporting documents

**INITIAL****End Date:3/3/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<b><u>2,431,321,197</u></b> [7305]
	A. Cash	<b><u>1,729,704,284</u></b> [7315]
	B. Securities (at market)	<b><u>535,542,613</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>161,506,191</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>11,576,557</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-7,093,662</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>2,431,235,983</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>69,695,466</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-69,610,251</u></b> [7352] <b><u>85,215</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>2,431,321,198</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>2,431,321,198</u></b> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<b><u>457,414,320</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>197,186,741</u></b> [7520] <b><u>654,601,061</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>565,876,298</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>565,876,298</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>855,493,088</u></b> [7700]
	B. Securities	<b><u>469,606,315</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>161,506,191</u></b> [7720]
	D. Value of long option contracts	<b><u>11,576,557</u></b> [7730]
	E. Value of short option contracts	<b><u>-7,093,662</u></b> [7735] <b><u>1,491,088,489</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,711,565,848</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>280,244,650</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>105,000,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>175,244,650</u></b> [7785]

**INITIAL****End Date:3/3/2014****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>8,212,282,640</u> [7010]
	B. Securities (at market)	<u>1,162,276,341</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,012,136,629</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>214,164,624</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-155,693,294</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,445,166,940</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>63,803,702</u> [7045]
	Less: amount offset by customer securities	<u>-63,477,880</u> [7047] <u>325,822</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,445,492,762</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,506,379,967</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,100,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>219,918,045</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,234,908,890</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,619,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>942,358,296</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-28,546,278</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>214,164,624</u> [7132]
	B. Value of open short option contracts	<u>-155,693,294</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,131,373</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,653,631,623</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,138,861</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>103,138,861</u> [7198]
	Excess	

**INITIAL****End Date:3/3/2014****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>2,549,600,937</u> [8500]
B. Securities (at market)	<u>823,181,801</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>-41,084,565</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>3,331,698,173</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>22,375,919</u> [8560]
Less: amount offset by customer owned securities	<u>-20,379,640</u> [8570] <u>1,996,279</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,333,694,452</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>527,031,699</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>13,218,875</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,382,537,585</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>960,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>809,962,926</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-193,915,475</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>3,498,835,610</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>165,141,158</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>73,141,158</u> [8770]

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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

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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

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%.

92,000,000

0

0 0

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Attach supporting documents

**INITIAL****End Date:3/4/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<b><u>2,693,707,362</u></b> [7305]
	A. Cash	<b><u>1,904,179,641</u></b> [7315]
	B. Securities (at market)	<b><u>536,046,449</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>249,352,166</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>11,634,391</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-7,758,846</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>2,693,453,801</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>9,020,054</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-8,766,493</u></b> [7352] <b><u>253,561</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>2,693,707,362</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>2,693,707,362</u></b> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<b><u>481,448,766</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>143,566,589</u></b> [7520] <b><u>625,015,355</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>581,128,999</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>581,128,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>986,612,618</u></b> [7700]
	B. Securities	<b><u>454,852,451</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>249,352,166</u></b> [7720]
	D. Value of long option contracts	<b><u>11,634,391</u></b> [7730]
	E. Value of short option contracts	<b><u>-7,758,846</u></b> [7735] <b><u>1,694,692,780</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,900,837,134</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>207,129,772</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>105,000,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>102,129,772</u></b> [7785]



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

1.	Net ledger balance	
	A. Cash	<u>7,908,089,456</u> [7010]
	B. Securities (at market)	<u>1,222,068,467</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>954,274,509</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>210,236,217</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-154,423,006</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,140,245,643</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>87,098,855</u> [7045]
	Less: amount offset by customer securities	<u>-86,633,099</u> [7047] <u>465,756</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,140,711,399</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,018,946,498</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,100,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>231,290,842</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,270,924,171</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,619,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>990,777,625</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>60,940,656</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>210,236,217</u> [7132]
	B. Value of open short option contracts	<u>-154,423,006</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>997,316</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,348,700,319</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,988,920</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,988,920</u> [7198]
	Excess	

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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>2,760,717,896</u> [8500]
B. Securities (at market)	<u>816,397,017</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>227,723,035</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>3,804,837,948</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>28,800,548</u> [8560]
Less: amount offset by customer owned securities	<u>-22,817,088</u> [8570] <u>5,983,460</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,810,821,408</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>532,425,726</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>13,265,154</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,329,473,157</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>960,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>803,131,863</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>289,828,687</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>3,928,124,587</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,303,179</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>25,303,179</u> [8770]

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End Date:3/5/2014

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

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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%.

92,000,000

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Attach supporting documents

**INITIAL****End Date:3/5/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<b><u>2,659,613,535</u></b> [7305]
	A. Cash	<b><u>1,849,607,765</u></b> [7315]
	B. Securities (at market)	<b><u>545,295,843</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>259,629,240</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>11,000,325</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-5,975,116</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>2,659,558,057</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>5,311,493</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-5,256,016</u></b> [7352] <b><u>55,477</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>2,659,613,534</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>2,659,613,535</u></b> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<b><u>366,305,916</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>309,445,143</u></b> [7520] <b><u>675,751,059</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>555,144,010</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>555,144,010</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>882,538,836</u></b> [7700]
	B. Securities	<b><u>490,086,833</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>259,629,240</u></b> [7720]
	D. Value of long option contracts	<b><u>11,000,325</u></b> [7730]
	E. Value of short option contracts	<b><u>-5,975,116</u></b> [7735] <b><u>1,637,280,118</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,868,175,187</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>208,561,652</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>105,000,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>103,561,652</u></b> [7785]

**INITIAL****End Date:3/5/2014****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>8,116,787,163</u> [7010]
	B. Securities (at market)	<u>1,230,343,622</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>810,375,572</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>209,556,971</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-152,305,802</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,214,757,526</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>10,698,182</u> [7045]
	Less: amount offset by customer securities	<u>-10,026,409</u> [7047] <u>671,773</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,215,429,299</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,139,138,264</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,100,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>240,587,539</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,292,480,579</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,619,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>989,756,083</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-17,030,274</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>209,556,971</u> [7132]
	B. Value of open short option contracts	<u>-152,305,802</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>916,807</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,422,110,167</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,680,868</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>101,680,868</u> [7198]
	Excess	

**INITIAL****End Date:3/5/2014****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>2,501,503,410</u> [8500]
	B. Securities (at market)	<u>829,569,919</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>276,085,744</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>3,607,159,073</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>1,631,412</u> [8560]
	Less: amount offset by customer owned securities	<u>-1,520,599</u> [8570] <u>110,813</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,607,269,886</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>633,028,268</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>13,641,274</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,280,936,238</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>815,928,645</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-7,560,158</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>3,725,974,267</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>118,704,381</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>26,704,381</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/6/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II



INITIAL

End Date:3/6/2014

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

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%.

92,000,000

0

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Attach supporting documents

**INITIAL****End Date:3/6/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<b><u>2,620,897,611</u></b> [7305]
	A. Cash	<b><u>1,808,271,005</u></b> [7315]
	B. Securities (at market)	<b><u>548,872,365</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>258,515,803</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>10,929,954</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-6,100,318</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>2,620,488,809</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>1,495,501</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-1,086,700</u></b> [7352] <b><u>408,801</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>2,620,897,610</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>2,620,897,611</u></b> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<b><u>465,509,357</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>185,355,215</u></b> [7520] <b><u>650,864,572</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>535,549,500</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>535,549,500</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>865,919,418</u></b> [7700]
	B. Securities	<b><u>513,262,865</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>258,515,803</u></b> [7720]
	D. Value of long option contracts	<b><u>10,929,954</u></b> [7730]
	E. Value of short option contracts	<b><u>-6,100,318</u></b> [7735] <b><u>1,642,527,722</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,828,941,794</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>208,044,183</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>105,000,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>103,044,183</u></b> [7785]

**INITIAL****End Date:3/6/2014****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>8,154,891,702</u> [7010]
	B. Securities (at market)	<u>1,285,280,345</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>849,780,685</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>207,949,191</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-156,981,875</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,340,920,048</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>35,362,951</u> [7045]
	Less: amount offset by customer securities	<u>-35,312,156</u> [7047] <u>50,795</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,340,970,843</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,115,934,861</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,100,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>245,861,668</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,374,547,274</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,569,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,039,418,677</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>51,841,781</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>207,949,191</u> [7132]
	B. Value of open short option contracts	<u>-156,981,875</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>823,564</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,548,405,141</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,434,298</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,434,298</u> [7198]
	Excess	

**INITIAL****End Date:3/6/2014****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>2,483,731,684</u> [8500]
B. Securities (at market)	<u>826,197,969</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>467,574,336</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>3,777,503,989</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>17,191,347</u> [8560]
Less: amount offset by customer owned securities	<u>-11,933,160</u> [8570] <u>5,258,187</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,782,762,176</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>604,880,675</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>12,978,610</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,293,667,962</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>813,219,359</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>183,631,103</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>3,898,377,709</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>115,615,533</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>23,615,533</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/7/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/7/2014

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:3/7/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

		<b><u>2,519,989,423</u></b> [7305]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	<b><u>1,764,114,400</u></b> [7315]
	B. Securities (at market)	<b><u>546,203,010</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>201,986,712</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>13,601,696</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-7,097,536</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>2,518,808,282</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>29,896,826</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-28,715,686</u></b> [7352] <b><u>1,181,140</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>2,519,989,422</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>2,519,989,423</u></b> [7360]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>440,804,220</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>135,618,896</u></b> [7520] <b><u>576,423,116</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>549,272,964</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>549,272,964</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>898,518,637</u></b> [7700]
	B. Securities	<b><u>496,865,045</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>201,986,712</u></b> [7720]
	D. Value of long option contracts	<b><u>13,601,696</u></b> [7730]
	E. Value of short option contracts	<b><u>-7,097,536</u></b> [7735] <b><u>1,603,874,554</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,729,570,634</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>209,581,211</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>105,000,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>104,581,211</u></b> [7785]

**INITIAL****End Date:3/7/2014****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>8,107,784,631</u> [7010]
	B. Securities (at market)	<u>1,289,473,901</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>709,849,486</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>215,909,177</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-157,051,908</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,165,965,287</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>35,336,422</u> [7045]
	Less: amount offset by customer securities	<u>-35,238,568</u> [7047] <u>97,854</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,166,063,141</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,975,139,246</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,100,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>252,082,580</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,315,218,870</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,599,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,037,391,321</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>35,078,150</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>215,909,177</u> [7132]
	B. Value of open short option contracts	<u>-157,051,908</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>925,772</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,373,703,208</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,640,067</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,640,067</u> [7198]
	Excess	



**INITIAL****End Date:3/7/2014****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>2,308,805,460</u> [8500]
	B. Securities (at market)	<u>825,331,808</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>627,832,251</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>3,761,969,519</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>12,053,981</u> [8560]
	Less: amount offset by customer owned securities	<u>-9,284,106</u> [8570] <u>2,769,875</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,764,739,394</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>624,972,436</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>12,923,400</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,278,046,392</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>812,408,408</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>171,655,755</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>3,890,006,391</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>125,266,997</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>33,266,997</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/10/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/10/2014

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:3/10/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,822,432,909</u> [7315]
	B. Securities (at market)	<u>547,396,892</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>200,827,176</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>15,899,121</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-8,293,529</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,578,262,569</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>16,221,893</u> [7351]
	Less: amount offset by customer owned securities	<u>-15,962,493</u> [7352] <u>259,400</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,578,521,969</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,578,521,969</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>436,415,007</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>156,178,217</u> [7520] <u>592,593,224</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>560,506,602</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>560,506,602</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>936,558,789</u> [7700]
	B. Securities	<u>486,830,290</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>200,827,176</u> [7720]
	D. Value of long option contracts	<u>15,899,121</u> [7730]
	E. Value of short option contracts	<u>-8,293,529</u> [7735] <u>1,631,821,847</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>2,784,921,673</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>206,399,704</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>101,399,704</u> [7785]

**INITIAL****End Date:3/10/2014****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>8,253,678,129</u> [7010]
	B. Securities (at market)	<u>1,299,251,077</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>578,160,260</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>214,300,342</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-155,188,817</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,190,200,991</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,918,599</u> [7045]
	Less: amount offset by customer securities	<u>-16,579,917</u> [7047] <u>338,682</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,190,539,673</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,050,190,934</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,100,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>262,166,006</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,325,844,508</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,599,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,037,085,071</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-36,464,893</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>214,300,342</u> [7132]
	B. Value of open short option contracts	<u>-155,188,817</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>815,522</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,397,758,673</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,219,000</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,219,000</u> [7198]
	Excess	

**INITIAL****End Date:3/10/2014****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>2,145,084,688</u> [8500]
	B. Securities (at market)	<u>827,354,839</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>604,847,933</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>3,577,287,460</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>4,907,234</u> [8560]
	Less: amount offset by customer owned securities	<u>-3,853,657</u> [8570] <u>1,053,577</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,578,341,037</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>624,387,796</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>13,039,324</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,287,410,190</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>814,315,515</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-34,144,265</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>3,695,008,560</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,667,523</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>24,667,523</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/11/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/11/2014

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:3/11/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,804,375,934</u> [7315]
	B. Securities (at market)	<u>548,091,232</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>193,294,788</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>20,918,076</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-10,690,634</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,555,989,396</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>898,873</u> [7351]
	Less: amount offset by customer owned securities	<u>-763,458</u> [7352] <u>135,415</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,556,124,811</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,556,124,811</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>416,950,656</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>162,539,502</u> [7520] <u>579,490,158</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>598,204,469</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>598,204,469</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>932,695,549</u> [7700]
	B. Securities	<u>449,826,764</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>193,294,788</u> [7720]
	D. Value of long option contracts	<u>20,918,076</u> [7730]
	E. Value of short option contracts	<u>-10,690,634</u> [7735] <u>1,586,044,543</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>2,763,739,170</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,614,359</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,614,359</u> [7785]

**INITIAL****End Date:3/11/2014****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>8,344,941,742</u> [7010]
	B. Securities (at market)	<u>1,355,655,840</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>535,167,595</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>212,801,223</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-153,685,798</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,294,880,602</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>66,354,204</u> [7045]
	Less: amount offset by customer securities	<u>-66,258,986</u> [7047] <u>95,218</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,294,975,820</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,024,521,684</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,100,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>287,023,926</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,351,598,429</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,599,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,068,631,914</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>12,077,591</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>212,801,223</u> [7132]
	B. Value of open short option contracts	<u>-153,685,798</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>966,536</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,502,945,505</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,969,685</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,969,685</u> [7198]
	Excess	

**INITIAL****End Date:3/11/2014****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>2,155,963,888</u> [8500]
	B. Securities (at market)	<u>823,101,788</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>521,915,791</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	0 [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	0 [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>3,500,981,467</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,535,255</u> [8560]
	Less: amount offset by customer owned securities	<u>-4,807,801</u> [8570] <u>727,454</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,501,708,921</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>592,645,230</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	0 [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>13,820,379</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,281,593,474</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>809,281,409</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-68,638,878</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	0 [8670]
	B. Value of open cleared swaps short option contracts	0 [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	0 [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	0 [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	0
	B. Securities representing investments of cleared swaps customers' funds (at market)	0
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>3,618,701,614</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,992,693</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>24,992,693</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/12/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/12/2014

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%.

92,000,000

0

0 0

0 0

Attach supporting documents

**INITIAL****End Date:3/12/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,802,926,463</u> [7315]
	B. Securities (at market)	<u>548,211,009</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>175,403,326</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>20,091,906</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-15,041,630</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,531,591,074</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>38,494,775</u> [7351]
	Less: amount offset by customer owned securities	<u>-38,314,300</u> [7352] <u>180,475</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,531,771,549</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,531,771,549</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>393,381,132</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>156,722,864</u> [7520] <u>550,103,996</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>610,354,664</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>610,354,664</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>960,562,100</u> [7700]
	B. Securities	<u>437,806,345</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>175,403,326</u> [7720]
	D. Value of long option contracts	<u>20,091,906</u> [7730]
	E. Value of short option contracts	<u>-15,041,630</u> [7735] <u>1,578,822,047</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>2,739,280,707</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,509,158</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,509,158</u> [7785]

**INITIAL****End Date:3/12/2014****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>8,512,389,564</u> [7010]
	B. Securities (at market)	<u>1,362,106,159</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>450,100,342</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>210,626,090</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-156,005,455</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,379,216,700</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>11,513,929</u> [7045]
	Less: amount offset by customer securities	<u>-11,195,432</u> [7047] <u>318,497</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,379,535,197</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,060,041,785</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,101,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>268,996,920</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,386,719,893</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,599,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,093,109,239</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>22,485,967</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>210,626,090</u> [7132]
	B. Value of open short option contracts	<u>-156,005,455</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>998,286</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,586,982,725</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,447,528</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,447,528</u> [7198]
	Excess	

**INITIAL****End Date:3/12/2014****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>2,188,113,481</u> [8500]
B. Securities (at market)	<u>824,095,217</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>375,492,272</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>3,387,700,970</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>11,060,343</u> [8560]
Less: amount offset by customer owned securities	<u>-9,651,240</u> [8570] <u>1,409,103</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,389,110,073</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>536,882,823</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>13,117,083</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,310,856,237</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>810,978,134</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-155,617,522</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>3,506,216,755</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,106,682</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>25,106,682</u> [8770]



# WINJAMMER FILING

INITIAL

End Date:3/13/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/13/2014

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

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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

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%.

92,000,000

0

0 0

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Attach supporting documents

**INITIAL****End Date:3/13/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash 1,816,190,762 [7315]
  - B. Securities (at market) 548,397,417 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 167,529,337 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 21,090,512 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -17,187,770 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 2,536,020,258 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 38,770,996 [7351]
- Less: amount offset by customer owned securities -38,224,417 [7352] 546,579 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 2,536,566,837 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 2,536,566,837 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 428,820,164 [7500]
  - B. Other banks qualified under Regulation 30.7 178,548,786 [7520] 607,368,950 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 580,320,787 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 580,320,787 [7570]
3. Equities with registered futures commission merchants
  - A. Cash 0 [7580]
  - B. Securities 0 [7590]
  - C. Unrealized gain (loss) on open futures contracts 0 [7600]
  - D. Value of long option contracts 0 [7610]
  - E. Value of short option contracts 0 [7615] 0 [7620]
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash 0 [7640]
  - B. Securities 0 [7650]
  - C. Amount due to (from) clearing organization - daily variation 0 [7660]
  - D. Value of long option contracts 0 [7670]
  - E. Value of short option contracts 0 [7675] 0 [7680]
5. Amounts held by members of foreign boards of trade
  - A. Cash 919,056,125 [7700]
  - B. Securities 468,026,630 [7710]
  - C. Unrealized gain (loss) on open futures contracts 167,529,337 [7720]
  - D. Value of long option contracts 21,090,512 [7730]
  - E. Value of short option contracts -17,187,770 [7735] 1,558,514,834 [7740]
6. Amounts with other depositories designated by a foreign board of trade 0 [7760]
7. Segregated funds on hand 0 [7765]
8. Total funds in separate section 30.7 accounts 2,746,204,571 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 209,637,734 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 105,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 104,637,734 [7785]

**INITIAL****End Date:3/13/2014****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>8,339,823,171</u> [7010]
	B. Securities (at market)	<u>1,360,538,380</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>654,531,980</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>208,778,829</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-163,177,211</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,400,495,149</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>115,974,398</u> [7045]
	Less: amount offset by customer securities	<u>-115,203,766</u> [7047] <u>770,632</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,401,265,781</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,871,173,282</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>270,061,346</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,599,978,126</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,399,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,090,477,034</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>34,470,034</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>208,778,829</u> [7132]
	B. Value of open short option contracts	<u>-163,177,211</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>915,959</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,612,687,399</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>211,421,618</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>106,421,618</u> [7198]
	Excess	

**INITIAL****End Date:3/13/2014****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>2,276,703,189</u> [8500]
B. Securities (at market)	<u>829,782,729</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>172,158,115</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>3,278,644,033</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>24,880,299</u> [8560]
Less: amount offset by customer owned securities	<u>-21,544,651</u> [8570] <u>3,335,648</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,281,979,681</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>543,778,018</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>13,040,334</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,389,384,678</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>816,742,395</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-261,271,061</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>3,491,674,364</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>209,694,683</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>117,694,683</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/14/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/14/2014

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%.

92,000,000

0

0 0

0 0

Attach supporting documents

**INITIAL****End Date:3/14/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,836,401,655</u> [7315]
	B. Securities (at market)	<u>548,601,556</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>107,918,684</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>20,162,033</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-15,601,035</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,497,482,893</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>46,024,429</u> [7351]
	Less: amount offset by customer owned securities	<u>-44,950,707</u> [7352] <u>1,073,722</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,498,556,615</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,498,556,615</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>428,820,164</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>207,754,188</u> [7520] <u>636,574,352</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>552,648,822</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>552,648,822</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>908,625,873</u> [7700]
	B. Securities	<u>495,902,733</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>107,918,684</u> [7720]
	D. Value of long option contracts	<u>20,162,033</u> [7730]
	E. Value of short option contracts	<u>-15,601,035</u> [7735] <u>1,517,008,288</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>2,706,231,462</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,674,847</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,674,847</u> [7785]



**INITIAL****End Date:3/14/2014****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>8,349,046,316</u> [7010]
	B. Securities (at market)	<u>1,359,707,114</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>643,605,226</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>210,936,149</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-176,035,586</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,387,259,219</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>33,522,679</u> [7045]
	Less: amount offset by customer securities	<u>-33,439,664</u> [7047] <u>83,015</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,387,342,234</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,763,293,822</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>290,155,898</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,493,469,823</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,574,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,069,551,216</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>69,773,998</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>210,936,149</u> [7132]
	B. Value of open short option contracts	<u>-176,035,586</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>933,461</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,597,088,781</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>209,746,547</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>104,746,547</u> [7198]
	Excess	

**INITIAL****End Date:3/14/2014****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>2,533,485,269</u> [8500]
	B. Securities (at market)	<u>833,692,135</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>149,582,237</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>3,516,759,641</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>6,365,877</u> [8560]
	Less: amount offset by customer owned securities	<u>-6,267,431</u> [8570] <u>98,446</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,516,858,087</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>473,284,317</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>13,009,034</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,391,900,251</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>820,683,101</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-44,084,937</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>3,644,791,766</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>127,933,679</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>35,933,679</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/17/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/17/2014

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%.

92,000,000

0

0 0

0 0

Attach supporting documents

**INITIAL****End Date:3/17/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,921,628,268</u> [7315]
	B. Securities (at market)	<u>557,733,625</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>109,715,671</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>19,838,584</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-15,681,921</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,593,234,227</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>6,212,578</u> [7351]
	Less: amount offset by customer owned securities	<u>-5,916,448</u> [7352] <u>296,130</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,593,530,357</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,593,530,357</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>475,208,840</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>155,347,538</u> [7520] <u>630,556,378</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>520,644,621</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>520,644,621</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>999,075,641</u> [7700]
	B. Securities	<u>537,039,004</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>109,715,671</u> [7720]
	D. Value of long option contracts	<u>19,838,584</u> [7730]
	E. Value of short option contracts	<u>-15,681,921</u> [7735] <u>1,649,986,979</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>2,801,187,978</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,657,621</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,657,621</u> [7785]

**INITIAL****End Date:3/17/2014****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>8,341,469,001</u> [7010]
	B. Securities (at market)	<u>1,381,533,157</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>437,293,275</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>199,688,950</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-161,983,127</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,198,001,256</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>49,001,568</u> [7045]
	Less: amount offset by customer securities	<u>-48,430,414</u> [7047] <u>571,154</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,198,572,410</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,661,094,859</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>282,488,816</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,684,628,816</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,099,044,341</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-49,858,866</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>199,688,950</u> [7132]
	B. Value of open short option contracts	<u>-161,983,127</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>883,133</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,405,996,922</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,424,512</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,424,512</u> [7198]
	Excess	

**INITIAL****End Date:3/17/2014****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>2,707,807,342</u> [8500]
	B. Securities (at market)	<u>830,747,353</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>267,191,158</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>3,805,745,853</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>18,924,695</u> [8560]
	Less: amount offset by customer owned securities	<u>-15,481,557</u> [8570] <u>3,443,138</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,809,188,991</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>565,118,060</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>12,944,380</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,352,235,990</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>990,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>817,802,973</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>187,853,237</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>3,925,954,640</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,765,649</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management	<u>24,765,649</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/18/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II



INITIAL

End Date:3/18/2014

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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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

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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%.

92,000,000

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0 0

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Attach supporting documents

**INITIAL****End Date:3/18/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,890,900,507</u> [7315]
	B. Securities (at market)	<u>556,916,932</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>124,444,050</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>19,887,063</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-15,894,858</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,576,253,694</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>8,958,956</u> [7351]
	Less: amount offset by customer owned securities	<u>-8,743,362</u> [7352] <u>215,594</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,576,469,288</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,576,469,288</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>395,368,602</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>195,678,824</u> [7520] <u>591,047,426</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>536,121,925</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>536,121,925</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>1,007,732,055</u> [7700]
	B. Securities	<u>520,745,007</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>124,444,050</u> [7720]
	D. Value of long option contracts	<u>19,887,063</u> [7730]
	E. Value of short option contracts	<u>-15,894,858</u> [7735] <u>1,656,913,317</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>2,784,082,668</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,613,380</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,613,380</u> [7785]

**INITIAL****End Date:3/18/2014****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>8,546,168,448</u> [7010]
	B. Securities (at market)	<u>1,384,876,420</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>536,998,232</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>194,436,318</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-171,317,032</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,491,162,386</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>31,020,667</u> [7045]
	Less: amount offset by customer securities	<u>-19,656,630</u> [7047] <u>11,364,037</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,502,526,423</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,898,303,692</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>298,777,450</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,659,638,402</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,086,098,970</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>52,149,563</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>194,436,318</u> [7132]
	B. Value of open short option contracts	<u>-171,317,032</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>979,564</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,709,076,927</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,550,504</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>101,550,504</u> [7198]
	Excess	

**INITIAL****End Date:3/18/2014****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>2,538,933,905</u> [8500]
	B. Securities (at market)	<u>834,670,740</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>225,418,140</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>3,599,022,785</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>6,840,603</u> [8560]
	Less: amount offset by customer owned securities	<u>-5,672,796</u> [8570] <u>1,167,807</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,600,190,592</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>553,348,809</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>13,038,314</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,389,359,445</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,020,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>821,632,426</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-80,814,898</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>3,716,564,096</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,373,504</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>24,373,504</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/19/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/19/2014

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%.

92,000,000

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0 0

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Attach supporting documents

**INITIAL****End Date:3/19/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,834,652,525</u> [7315]
	B. Securities (at market)	<u>558,568,819</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>89,417,549</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>19,391,181</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-14,755,712</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,487,274,362</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>2,335,797</u> [7351]
	Less: amount offset by customer owned securities	<u>-2,189,150</u> [7352] <u>146,647</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,487,421,009</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,487,421,009</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>329,122,402</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>231,150,452</u> [7520] <u>560,272,854</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>547,134,466</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>547,134,466</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>983,684,546</u> [7700]
	B. Securities	<u>511,384,354</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>89,417,549</u> [7720]
	D. Value of long option contracts	<u>19,391,181</u> [7730]
	E. Value of short option contracts	<u>-14,755,712</u> [7735] <u>1,589,121,918</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>2,696,529,238</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>209,108,229</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>104,108,229</u> [7785]

**INITIAL****End Date:3/19/2014****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>8,505,744,593</u> [7010]
	B. Securities (at market)	<u>1,442,031,438</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>192,636,304</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>216,866,323</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-184,877,726</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,172,400,932</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>108,511,320</u> [7045]
	Less: amount offset by customer securities	<u>-107,055,020</u> [7047] <u>1,456,300</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,173,857,232</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,765,578,990</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>339,435,889</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,770,758,526</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,102,595,549</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-321,309,363</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>216,866,323</u> [7132]
	B. Value of open short option contracts	<u>-184,877,726</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>995,242</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,380,053,430</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,196,198</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>101,196,198</u> [7198]
	Excess	



**INITIAL****End Date:3/19/2014****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>2,530,032,084</u> [8500]
B. Securities (at market)	<u>824,604,024</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>618,006,133</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>3,972,642,241</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>19,700,594</u> [8560]
Less: amount offset by customer owned securities	<u>-15,265,912</u> [8570] <u>4,434,682</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,977,076,923</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>522,311,595</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>13,156,556</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,356,663,902</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,020,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>811,447,468</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>370,452,412</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>4,094,031,933</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,955,010</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>24,955,010</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/20/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/20/2014

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%.

92,000,000

0

0 0

0 0

Attach supporting documents

**INITIAL****End Date:3/20/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,837,412,358</u> [7315]
	B. Securities (at market)	<u>546,769,561</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>34,847,505</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>21,635,487</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-17,799,706</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,422,865,205</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>16,185,122</u> [7351]
	Less: amount offset by customer owned securities	<u>-15,461,550</u> [7352] <u>723,572</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,423,588,777</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,423,588,777</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>399,498,706</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>179,544,388</u> [7520] <u>579,043,094</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>568,063,009</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>568,063,009</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>965,760,899</u> [7700]
	B. Securities	<u>478,656,552</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>34,847,505</u> [7720]
	D. Value of long option contracts	<u>21,635,487</u> [7730]
	E. Value of short option contracts	<u>-17,799,706</u> [7735] <u>1,483,100,737</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>2,630,206,840</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>206,618,063</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>101,618,063</u> [7785]

**INITIAL****End Date:3/20/2014****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>8,689,781,257</u> [7010]
	B. Securities (at market)	<u>1,409,447,554</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>72,493,859</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>207,672,127</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-180,220,307</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,199,174,490</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,053,298</u> [7045]
	Less: amount offset by customer securities	<u>-15,899,957</u> [7047] <u>153,341</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,199,327,831</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,631,525,970</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>314,733,258</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,624,257,154</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,094,714,296</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>23,514,213</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>207,672,127</u> [7132]
	B. Value of open short option contracts	<u>-180,220,307</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>932,571</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,407,139,282</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,811,451</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,811,451</u> [7198]
	Excess	

**INITIAL****End Date:3/20/2014****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>2,244,180,490</u> [8500]
B. Securities (at market)	<u>816,383,982</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>719,668,264</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>3,780,232,736</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,245,344</u> [8560]
Less: amount offset by customer owned securities	<u>-2,593,845</u> [8570] <u>651,499</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,780,884,235</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>703,610,315</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>13,405,835</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,328,459,476</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,020,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>802,978,147</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>29,653,506</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>3,898,107,279</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,223,044</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>25,223,044</u> [8770]

# WINJAMMER FILING

## AMENDMENT

End Date:3/21/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

**AMENDMENT**

**End Date:3/21/2014**

**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%.

**92,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents



**AMENDMENT**

End Date:3/21/2014

Firm Name:Morgan Stanley &amp; Co. LLC

Form:Daily Seg - FOCUS II

**Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

0 [7305]

## 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

1,906,136,352 [7315]

B. Securities (at market)

554,710,410 [7317]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

42,020,934 [7325]

## 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

21,333,370 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-17,102,248 [7337]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

2,507,098,818 [7345]

## 5. Account liquidating to a deficit and account with a debit balances - gross amount

4,935,709 [7351]

Less: amount offset by customer owned securities

-1,144,295 [7352] 3,791,414 [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity

2,510,890,232 [7355]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

2,510,890,232 [7360]

6.

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

## 1. Cash in banks

A. Banks located in the United States

438,939,555 [7500]

B. Other banks qualified under Regulation 30.7

154,111,390 [7520] 593,050,945

[7530]

## 2. Securities

A. In safekeeping with banks located in the United States

580,889,818 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 580,889,818 [7570]

## 3. Equities with registered futures commission merchants

A. Cash

0 [7580]

B. Securities

0 [7590]

C. Unrealized gain (loss) on open futures contracts

0 [7600]

D. Value of long option contracts

0 [7610]

E. Value of short option contracts

0 [7615] 0 [7620]

## 4. Amounts held by clearing organizations of foreign boards of trade

A. Cash

0 [7640]

B. Securities

0 [7650]

C. Amount due to (from) clearing organization - daily variation

0 [7660]

D. Value of long option contracts

0 [7670]

E. Value of short option contracts

0 [7675] 0 [7680]

## 5. Amounts held by members of foreign boards of trade

A. Cash

1,024,508,400 [7700]

B. Securities

473,770,593 [7710]

C. Unrealized gain (loss) on open futures contracts

42,020,934 [7720]

D. Value of long option contracts

21,333,370 [7730]

E. Value of short option contracts

-17,102,248 [7735] 1,544,531,049

[7740]

## 6. Amounts with other depositories designated by a foreign board of trade

0 [7760]

## 7. Segregated funds on hand

0 [7765]

## 8. Total funds in separate section 30.7 accounts

2,718,471,812 [7770]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

207,581,580 [7380]

## 10. Management Target Amount for Excess funds in separate section 30.7 accounts

105,000,000 [7780]

## 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

102,581,580 [7785]

**AMENDMENT**

End Date:3/21/2014

Firm Name:Morgan Stanley &amp; 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>8,794,649,181</u> [7010]
	B. Securities (at market)	<u>1,438,822,204</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-35,002,265</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>201,701,523</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-166,221,095</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,233,949,548</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>50,530,330</u> [7045]
	Less: amount offset by customer securities	<u>-48,065,102</u> [7047] <u>2,465,228</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,236,414,776</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,757,158,239</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>307,208,549</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,548,497,091</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,131,613,655</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-29,550,424</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>201,701,523</u> [7132]
	B. Value of open short option contracts	<u>-166,221,095</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,038,102</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,441,455,640</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>205,040,864</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>100,040,864</u> [7198]
	Excess	

**AMENDMENT****End Date:3/21/2014****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>2,291,329,804</u> [8500]
	B. Securities (at market)	<u>825,533,360</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>571,266,431</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>3,688,129,595</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>11,561,824</u> [8560]
	Less: amount offset by customer owned securities	<u>-11,074,355</u> [8570] <u>487,469</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,688,617,064</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>704,521,101</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>16,055,059</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,428,614,404</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,020,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>809,478,301</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-172,791,752</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>3,805,877,113</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,260,049</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>25,260,049</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/24/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/24/2014

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

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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%.

92,000,000

0

0 0

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Attach supporting documents

**INITIAL****End Date:3/24/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,858,339,229</u> [7315]
	B. Securities (at market)	<u>557,809,662</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>18,950,347</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>21,015,019</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-16,841,406</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,439,272,851</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>31,786,170</u> [7351]
	Less: amount offset by customer owned securities	<u>-30,556,415</u> [7352] <u>1,229,755</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,440,502,606</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,440,502,606</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>286,715,422</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>120,958,918</u> [7520] <u>407,674,340</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>659,936,985</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>659,936,985</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>1,159,420,327</u> [7700]
	B. Securities	<u>397,822,677</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>18,950,347</u> [7720]
	D. Value of long option contracts	<u>21,015,019</u> [7730]
	E. Value of short option contracts	<u>-16,841,406</u> [7735] <u>1,580,366,964</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>2,647,978,289</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,475,683</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,475,683</u> [7785]

**INITIAL****End Date:3/24/2014****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>8,783,053,396</u> [7010]
	B. Securities (at market)	<u>1,422,902,802</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-2,847,942</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>221,434,720</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-186,109,503</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,238,433,473</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>59,792,351</u> [7045]
	Less: amount offset by customer securities	<u>-59,512,132</u> [7047] <u>280,219</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,238,713,692</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,777,940,247</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>288,888,164</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,503,033,761</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,134,014,638</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>15,496,346</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>221,434,720</u> [7132]
	B. Value of open short option contracts	<u>-186,109,503</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,283,316</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,445,991,689</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,277,997</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,277,997</u> [7198]
	Excess	

**INITIAL****End Date:3/24/2014****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>2,375,026,969</u> [8500]
	B. Securities (at market)	<u>822,420,929</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>525,528,096</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>3,722,975,994</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,755,368</u> [8560]
	Less: amount offset by customer owned securities	<u>-8,608,856</u> [8570] <u>146,512</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,723,122,506</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>611,928,916</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>18,238,822</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,445,312,740</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,020,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>804,182,107</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-58,640,853</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>3,841,021,732</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,899,226</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>25,899,226</u> [8770]



# WINJAMMER FILING

INITIAL

End Date:3/25/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/25/2014

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%.

92,000,000

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Attach supporting documents

**INITIAL****End Date:3/25/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

- |    |   |  |
|----|---|--|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                |
|    | A. Cash   | <u>1,866,637,949</u> [7315]                    |
|    | B. Securities (at market)   | <u>560,770,894</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>68,419,151</u> [7325]                       |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>19,067,959</u> [7335]                       |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-15,055,571</u> [7337]                      |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>2,499,840,382</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>4,143,450</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-3,946,904</u> [7352] <u>196,546</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>2,500,036,928</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>2,500,036,928</u> [7360]                    |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>184,926,571</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>225,111,533</u> [7520] <u>410,038,104</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>662,797,617</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>662,797,617</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>1,064,021,839</u> [7700]                           |
|     | B. Securities   | <u>497,903,277</u> [7710]                             |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>68,419,151</u> [7720]                              |
|     | D. Value of long option contracts   | <u>19,067,959</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-15,055,571</u> [7735] <u>1,634,356,655</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>2,707,192,376</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>207,155,448</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>105,000,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>102,155,448</u> [7785]                             |

**INITIAL****End Date:3/25/2014****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>8,649,915,939</u> [7010]
	B. Securities (at market)	<u>1,426,736,334</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>115,832,730</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>219,727,899</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-183,739,553</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,228,473,349</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>15,736,646</u> [7045]
	Less: amount offset by customer securities	<u>-14,994,220</u> [7047] <u>742,426</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,229,215,775</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,763,657,108</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>274,550,641</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,505,630,172</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,152,185,693</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>13,029,981</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>219,727,899</u> [7132]
	B. Value of open short option contracts	<u>-183,739,553</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,088,651</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,436,140,592</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,924,817</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>101,924,817</u> [7198]
	Excess	

**INITIAL****End Date:3/25/2014****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>2,335,008,745</u> [8500]
	B. Securities (at market)	<u>825,258,202</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>539,986,865</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>3,700,253,812</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>7,444,807</u> [8560]
	Less: amount offset by customer owned securities	<u>-6,442,432</u> [8570] <u>1,002,375</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,701,256,187</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>493,102,122</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>13,064,019</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,413,783,958</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,090,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>812,194,183</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-4,334,093</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>3,817,810,189</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,554,002</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>24,554,002</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/26/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/26/2014

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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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%.

92,000,000

0

0 0

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Attach supporting documents

**INITIAL****End Date:3/26/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,811,202,659</u> [7315]
	B. Securities (at market)	<u>557,019,675</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>107,933,182</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>20,162,034</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-16,021,136</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,480,296,414</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>2,176,188</u> [7351]
	Less: amount offset by customer owned securities	<u>-1,968,478</u> [7352] <u>207,710</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,480,504,124</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,480,504,124</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>271,756,631</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>131,934,381</u> [7520] <u>403,691,012</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>678,848,147</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>678,848,147</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>1,015,464,708</u> [7700]
	B. Securities	<u>478,111,527</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>107,933,182</u> [7720]
	D. Value of long option contracts	<u>20,162,034</u> [7730]
	E. Value of short option contracts	<u>-16,021,136</u> [7735] <u>1,605,650,315</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>2,688,189,474</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,685,350</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,685,350</u> [7785]



**INITIAL****End Date:3/26/2014****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>8,485,463,983</u> [7010]
	B. Securities (at market)	<u>1,437,640,646</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>217,611,070</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>216,819,810</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-178,033,358</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,179,502,151</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>89,590,951</u> [7045]
	Less: amount offset by customer securities	<u>-89,189,590</u> [7047] <u>401,361</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,179,903,512</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,740,202,857</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>280,357,806</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,404,570,678</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,157,282,840</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>74,747,103</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>216,819,810</u> [7132]
	B. Value of open short option contracts	<u>-178,033,358</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,492,188</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,387,449,924</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,546,412</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,546,412</u> [7198]
	Excess	

**INITIAL****End Date:3/26/2014****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>2,300,522,374</u> [8500]
	B. Securities (at market)	<u>789,969,468</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>409,537,371</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>3,500,029,213</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>9,774,676</u> [8560]
	Less: amount offset by customer owned securities	<u>-7,865,880</u> [8570] <u>1,908,796</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,501,938,009</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>500,881,625</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>18,463,167</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,369,815,488</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,090,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>771,506,301</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-131,095,258</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>3,619,571,323</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>117,633,314</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>25,633,314</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/27/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/27/2014

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%.

92,000,000

0

0 0

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Attach supporting documents

**INITIAL****End Date:3/27/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,722,563,298</u> [7315]
	B. Securities (at market)	<u>560,742,075</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>120,681,436</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>19,176,950</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-15,277,190</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,407,886,569</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>2,470,979</u> [7351]
	Less: amount offset by customer owned securities	<u>-2,080,460</u> [7352] <u>390,519</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,408,277,088</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,408,277,088</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>259,293,776</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>180,332,117</u> [7520] <u>439,625,893</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>574,240,281</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>574,240,281</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>990,521,887</u> [7700]
	B. Securities	<u>486,451,794</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>120,681,436</u> [7720]
	D. Value of long option contracts	<u>19,176,950</u> [7730]
	E. Value of short option contracts	<u>-15,277,190</u> [7735] <u>1,601,554,877</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>2,615,421,051</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,143,963</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,143,963</u> [7785]

**INITIAL****End Date:3/27/2014****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>8,450,846,926</u> [7010]
	B. Securities (at market)	<u>1,432,559,598</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>301,556,652</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>224,868,176</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-189,837,862</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,219,993,490</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>18,854,169</u> [7045]
	Less: amount offset by customer securities	<u>-18,134,434</u> [7047] <u>719,735</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,220,713,225</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,781,689,687</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>268,371,763</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,419,451,342</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,164,187,835</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>65,841,419</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>224,868,176</u> [7132]
	B. Value of open short option contracts	<u>-189,837,862</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,065,921</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,427,648,281</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,935,056</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>101,935,056</u> [7198]
	Excess	

**INITIAL****End Date:3/27/2014****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>2,440,736,846</u> [8500]
	B. Securities (at market)	<u>837,485,114</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>264,525,656</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>3,542,747,616</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,571,406</u> [8560]
	Less: amount offset by customer owned securities	<u>-8,118,722</u> [8570] <u>452,684</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,543,200,300</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>538,147,669</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>14,047,033</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,389,341,663</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,090,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>823,438,081</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-122,341,003</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>3,732,633,443</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>189,433,143</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>97,433,143</u> [8770]

# WINJAMMER FILING

## AMENDMENT

End Date:3/28/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II



**AMENDMENT**

**End Date:3/28/2014**

**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%.

**92,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents

**AMENDMENT**

End Date:3/28/2014

Firm Name:Morgan Stanley &amp; Co. LLC

Form:Daily Seg - FOCUS II

**Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>1,740,811,892</u> [7315]
	B. Securities (at market)	<u>555,295,445</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>153,617,557</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>17,398,222</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-14,007,522</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,453,115,594</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>7,027,708</u> [7351]
	Less: amount offset by customer owned securities	<u>-6,716,179</u> [7352] <u>311,529</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,453,427,123</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,453,427,123</u> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>253,425,375</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>226,238,580</u> [7520] <u>479,663,955</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>544,873,313</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>544,873,313</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>968,953,357</u> [7700]
	B. Securities	<u>510,372,132</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>153,617,557</u> [7720]
	D. Value of long option contracts	<u>17,398,222</u> [7730]
	E. Value of short option contracts	<u>-14,007,522</u> [7735] <u>1,636,333,746</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>2,660,871,014</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>207,443,891</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>105,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>102,443,891</u> [7785]

**AMENDMENT****End Date:3/28/2014****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>8,345,609,660</u> [7010]
	B. Securities (at market)	<u>1,403,400,251</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>247,863,899</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>228,682,170</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-189,602,080</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,035,953,900</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>34,796,441</u> [7045]
	Less: amount offset by customer securities	<u>-34,591,079</u> [7047] <u>205,362</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,036,159,262</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,653,874,990</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>245,026,445</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,416,958,894</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,158,373,806</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>37,942,768</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>228,682,170</u> [7132]
	B. Value of open short option contracts	<u>-189,602,080</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,732,599</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,243,999,592</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,840,330</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>102,840,330</u> [7198]
	Excess	

**AMENDMENT****End Date:3/28/2014****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>2,622,748,508</u> [8500]
B. Securities (at market)	<u>885,608,786</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>340,687,260</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>3,849,044,554</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>17,621,510</u> [8560]
Less: amount offset by customer owned securities	<u>-15,024,204</u> [8570] <u>2,597,306</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,851,641,860</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>489,537,966</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>13,808,312</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,352,828,587</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,090,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>871,800,474</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>150,542,652</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>3,968,517,991</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,876,131</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management	<u>24,876,131</u> [8770]

# WINJAMMER FILING

INITIAL

End Date:3/31/2014

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:3/31/2014

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

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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

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%.

92,000,000

0

0 0

0 0

Attach supporting documents

**INITIAL****End Date:3/31/2014****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

## Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

- |    |   |  |
|----|---|--|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                |
|    | A. Cash   | <u>1,751,864,900</u> [7315]                    |
|    | B. Securities (at market)   | <u>552,756,773</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>168,876,654</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>15,737,800</u> [7335]                       |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-12,274,583</u> [7337]                      |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>2,476,961,544</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>5,592,776</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-5,316,365</u> [7352] <u>276,411</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>2,477,237,955</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>2,477,237,955</u> [7360]                    |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>320,046,818</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>210,064,587</u> [7520] <u>530,111,405</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>526,308,233</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>526,308,233</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>930,143,026</u> [7700]                             |
|     | B. Securities   | <u>526,398,540</u> [7710]                             |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>168,876,654</u> [7720]                             |
|     | D. Value of long option contracts   | <u>15,737,800</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-12,274,583</u> [7735] <u>1,628,881,437</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>2,685,301,075</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>208,063,120</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>105,000,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>103,063,120</u> [7785]                             |

**INITIAL****End Date:3/31/2014****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>8,551,217,255</u> [7010]
	B. Securities (at market)	<u>1,395,078,542</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>309,699,686</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>221,158,321</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-181,080,498</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,296,073,306</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>43,179,551</u> [7045]
	Less: amount offset by customer securities	<u>-40,922,679</u> [7047] <u>2,256,872</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,298,330,178</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,859,344,801</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>2,301,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>256,902,311</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,436,516,432</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,389,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,138,176,231</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>80,309,536</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>221,158,321</u> [7132]
	B. Value of open short option contracts	<u>-181,080,498</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,307,934</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,504,645,068</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,314,890</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>101,314,890</u> [7198]
	Excess	



**INITIAL****End Date:3/31/2014****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>2,492,558,968</u> [8500]
	B. Securities (at market)	<u>879,750,770</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>417,881,621</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>3,790,191,359</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>12,506,741</u> [8560]
	Less: amount offset by customer owned securities	<u>-9,738,035</u> [8570] <u>2,768,706</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,792,960,065</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>538,391,885</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>13,157,832</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,345,626,475</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,090,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>866,592,938</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>55,652,213</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>3,909,421,343</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>116,461,278</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>24,461,278</u> [8770]