

WINJAMMER FILING

INITIAL

End Date:9/2/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/2/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/2/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,206,921,448</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,423,170,949</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>216,249,501</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>301,812,234</u> [7500]
	B. Other banks designated by the Commission	<u>86,469,312</u> [7520] <u>388,281,546</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>643,929,763</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>643,929,763</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>851,296,751</u> [7700]
	B. Securities	<u>479,060,852</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>48,361,585</u> [7720]
	D. Value of long option contracts	<u>31,389,345</u> [7730]
	E. Value of short option contracts	<u>-19,148,893</u> [7735] <u>1,390,959,640</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>2,423,170,949</u> [7770]

INITIAL**End Date:9/2/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>6,913,590,621</u> [7010]
	B. Securities (at market)	<u>1,741,727,037</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-98,812,426</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>280,970,263</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-213,229,201</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,624,246,294</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>68,260,677</u> [7045]
	Less: amount offset by customer securities	<u>-68,190,388</u> [7047] <u>70,289</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,624,316,583</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,130,654,290</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>217,863,433</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>114,244,589</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,349,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,523,863,604</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-25,858,583</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>280,970,263</u> [7132]
	B. Value of open short option contracts	<u>-213,229,201</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,198,887</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,834,707,282</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>210,390,699</u> [7190]

INITIAL**End Date:9/2/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>594,348,404</u> [8500]
	B. Securities (at market)	<u>1,186,994,459</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>966,840,621</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>2,748,183,484</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>30,642,611</u> [8560]
	Less: amount offset by customer owned securities	<u>-30,580,810</u> [8570] <u>61,801</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,748,245,285</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>390,525,379</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>7,886,946</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,300,999,453</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,179,107,513</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-16,050,016</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,862,469,275</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>114,223,990</u> [8730]

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End Date:9/3/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/3/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,267,155,982</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,474,801,555</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,645,573</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>326,965,369</u> [7500]
	B. Other banks designated by the Commission	<u>67,976,547</u> [7520] <u>394,941,916</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>674,118,685</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>674,118,685</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>867,453,060</u> [7700]
	B. Securities	<u>451,047,047</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>75,216,406</u> [7720]
	D. Value of long option contracts	<u>31,019,129</u> [7730]
	E. Value of short option contracts	<u>-18,994,688</u> [7735] <u>1,405,740,954</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>2,474,801,555</u> [7770]

INITIAL**End Date:9/3/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>6,974,635,481</u> [7010]
	B. Securities (at market)	<u>1,748,421,706</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-71,032,224</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>287,048,825</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-218,204,940</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,720,868,848</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>170,336,179</u> [7045]
	Less: amount offset by customer securities	<u>-169,944,192</u> [7047] <u>391,987</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,721,260,835</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,164,221,206</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>238,799,880</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>164,229,422</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,274,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,509,621,826</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>52,727,910</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>287,048,825</u> [7132]
	B. Value of open short option contracts	<u>-218,204,940</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>17,589,836</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,928,033,965</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,773,130</u> [7190]

INITIAL**End Date:9/3/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>601,140,951</u> [8500]
B. Securities (at market)	<u>1,178,532,093</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>611,973,656</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>2,391,646,700</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>437,948,074</u> [8560]
Less: amount offset by customer owned securities	<u>-249,116,026</u> [8570] <u>188,832,048</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,580,478,748</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>749,946,575</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>7,835,125</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,296,340,027</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,170,696,968</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-358,747,621</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,866,071,074</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>285,592,326</u> [8730]

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Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL

End Date:9/4/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,276,862,205</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,483,483,600</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>206,621,395</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>257,695,403</u> [7500]
	B. Other banks designated by the Commission	<u>80,531,801</u> [7520] <u>338,227,204</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>711,809,271</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>711,809,271</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>933,817,849</u> [7700]
	B. Securities	<u>417,226,812</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>70,894,894</u> [7720]
	D. Value of long option contracts	<u>30,430,749</u> [7730]
	E. Value of short option contracts	<u>-18,923,179</u> [7735] <u>1,433,447,125</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>2,483,483,600</u> [7770]

INITIAL**End Date:9/4/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>6,971,753,268</u> [7010]
	B. Securities (at market)	<u>1,737,929,146</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-111,005,774</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>273,441,655</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-210,953,280</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,661,165,015</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>141,004,300</u> [7045]
	Less: amount offset by customer securities	<u>-135,851,032</u> [7047] <u>5,153,268</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,666,318,283</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,293,066,574</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>237,991,101</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>191,520,289</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,244,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,499,938,045</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-117,133,518</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>273,441,655</u> [7132]
	B. Value of open short option contracts	<u>-210,953,280</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>18,911,049</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,868,781,915</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>202,463,632</u> [7190]

INITIAL**End Date:9/4/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>1,010,476,052</u> [8500]
	B. Securities (at market)	<u>1,356,675,599</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>647,395,757</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>3,014,547,408</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>71,542,632</u> [8560]
	Less: amount offset by customer owned securities	<u>-68,645,577</u> [8570] <u>2,897,055</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,017,444,463</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>295,891,380</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>214,135,417</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,527,619,358</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,142,540,182</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-6,779,822</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>3,173,406,515</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>155,962,052</u> [8730]

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INITIAL

End Date:9/5/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/5/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/5/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,282,071,193</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,489,689,822</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,618,629</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>256,605,166</u> [7500]
	B. Other banks designated by the Commission	<u>105,967,522</u> [7520] <u>362,572,688</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>723,905,016</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>723,905,016</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>893,726,404</u> [7700]
	B. Securities	<u>413,189,608</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>84,643,388</u> [7720]
	D. Value of long option contracts	<u>30,623,955</u> [7730]
	E. Value of short option contracts	<u>-18,971,237</u> [7735] <u>1,403,212,118</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>2,489,689,822</u> [7770]

INITIAL**End Date:9/5/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,344,073,022</u> [7010]
	B. Securities (at market)	<u>1,778,594,539</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-285,833,300</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>293,403,526</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-224,165,530</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,906,072,257</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>208,777,891</u> [7045]
	Less: amount offset by customer securities	<u>-208,307,989</u> [7047] <u>469,902</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,906,542,159</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,424,781,437</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>257,255,373</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>125,883,377</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,254,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,521,339,166</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>3,198,939</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>293,403,526</u> [7132]
	B. Value of open short option contracts	<u>-224,165,530</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,764,941</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,113,461,229</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,919,070</u> [7190]

INITIAL**End Date:9/5/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>952,603,466</u> [8500]
B. Securities (at market)	<u>1,307,874,350</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>856,426,764</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>3,116,904,580</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>56,605,165</u> [8560]
Less: amount offset by customer owned securities	<u>-55,173,789</u> [8570] <u>1,431,376</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,118,335,956</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>344,885,144</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>69,408,080</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,412,388,550</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,238,466,270</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>148,067,896</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>3,213,215,940</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>94,879,984</u> [8730]

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INITIAL

End Date:9/6/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/6/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

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

105,000,000

0

0 0

0 0

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

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

105,000,000

0

0 0

0 0

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

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

92,000,000

0

0 0

0 0

Attach supporting documents

INITIAL**End Date:9/6/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,298,706,513</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,505,854,477</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,147,964</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>269,062,070</u> [7500]
	B. Other banks designated by the Commission	<u>112,977,214</u> [7520] <u>382,039,284</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>730,609,508</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>730,609,508</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>845,946,435</u> [7700]
	B. Securities	<u>408,633,033</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>127,469,122</u> [7720]
	D. Value of long option contracts	<u>30,056,977</u> [7730]
	E. Value of short option contracts	<u>-18,899,882</u> [7735] <u>1,393,205,685</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>2,505,854,477</u> [7770]

INITIAL**End Date:9/6/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,525,410,985</u> [7010]
	B. Securities (at market)	<u>1,788,125,495</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-105,977,441</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>227,909,667</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-188,200,975</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,247,267,731</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>7,753,343</u> [7045]
	Less: amount offset by customer securities	<u>-7,661,097</u> [7047] <u>92,246</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,247,359,977</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,811,939,847</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>438,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>272,976,926</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>125,408,036</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,269,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,515,148,569</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-32,146,289</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>227,909,667</u> [7132]
	B. Value of open short option contracts	<u>-188,200,975</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>14,998,588</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,455,034,369</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,674,392</u> [7190]

INITIAL**End Date:9/6/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>757,595,376</u> [8500]
B. Securities (at market)	<u>1,352,333,423</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>991,981,067</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>3,101,909,866</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>15,086,060</u> [8560]
Less: amount offset by customer owned securities	<u>-13,642,827</u> [8570] <u>1,443,233</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,103,353,099</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>464,160,569</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>53,844,861</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,396,394,670</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,298,488,562</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>244,193</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>3,213,132,855</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>109,779,756</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/9/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/9/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/9/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,237,621,848</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,483,412,716</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>245,790,868</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>336,945,260</u> [7500]
	B. Other banks designated by the Commission	<u>89,729,524</u> [7520] <u>426,674,784</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>715,034,093</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>715,034,093</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>819,957,309</u> [7700]
	B. Securities	<u>420,852,165</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>89,934,523</u> [7720]
	D. Value of long option contracts	<u>29,212,649</u> [7730]
	E. Value of short option contracts	<u>-18,252,807</u> [7735] <u>1,341,703,839</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>2,483,412,716</u> [7770]

INITIAL**End Date:9/9/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,409,269,061</u> [7010]
	B. Securities (at market)	<u>1,748,944,742</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>51,381,381</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>352,120,822</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-252,714,675</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,309,001,331</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>28,243,689</u> [7045]
	Less: amount offset by customer securities	<u>-28,221,401</u> [7047] <u>22,288</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,309,023,619</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,428,801,151</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>773,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>233,443,457</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>115,641,742</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,284,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,515,501,285</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>50,934,429</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>352,120,822</u> [7132]
	B. Value of open short option contracts	<u>-252,714,675</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>16,078,340</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,516,806,551</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,782,932</u> [7190]

INITIAL**End Date:9/9/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>601,322,686</u> [8500]
	B. Securities (at market)	<u>1,331,345,742</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,019,978,482</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,952,646,910</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>32,895,736</u> [8560]
	Less: amount offset by customer owned securities	<u>-31,800,534</u> [8570] <u>1,095,202</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,953,742,112</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>412,880,198</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>8,130,768</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,337,488,646</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,323,214,974</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-32,575,510</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>3,049,139,076</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>95,396,964</u> [8730]

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INITIAL

End Date:9/10/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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End Date:9/10/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/10/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,281,412,580</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,488,706,963</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,294,383</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>317,429,178</u> [7500]
	B. Other banks designated by the Commission	<u>66,217,469</u> [7520] <u>383,646,647</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>710,740,039</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>710,740,039</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>883,293,089</u> [7700]
	B. Securities	<u>425,939,606</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>74,054,179</u> [7720]
	D. Value of long option contracts	<u>29,483,422</u> [7730]
	E. Value of short option contracts	<u>-18,450,019</u> [7735] <u>1,394,320,277</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>2,488,706,963</u> [7770]

INITIAL**End Date:9/10/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,261,329,180</u> [7010]
	B. Securities (at market)	<u>1,742,545,057</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-24,720,834</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>342,154,362</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-249,305,638</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,072,002,127</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>122,407,697</u> [7045]
	Less: amount offset by customer securities	<u>-121,678,229</u> [7047] <u>729,468</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,072,731,595</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,168,983,681</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>773,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>239,206,759</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>150,776,062</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,329,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,503,338,298</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>7,542,171</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>342,154,362</u> [7132]
	B. Value of open short option contracts	<u>-249,305,638</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>15,176,707</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,279,872,402</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,140,807</u> [7190]

INITIAL**End Date:9/10/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>519,425,993</u> [8500]
	B. Securities (at market)	<u>1,305,199,497</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,179,803,603</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>3,004,429,093</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>34,955,137</u> [8560]
	Less: amount offset by customer owned securities	<u>-34,909,705</u> [8570] <u>45,432</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,004,474,525</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>391,743,593</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>7,315,518</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,305,930,163</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,297,883,979</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>96,585,647</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>3,099,458,900</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>94,984,375</u> [8730]

WINJAMMER FILING

INITIAL

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Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/11/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,280,544,157</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,488,059,211</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,515,054</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>254,124,848</u> [7500]
	B. Other banks designated by the Commission	<u>101,328,580</u> [7520] <u>355,453,428</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>697,324,791</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>697,324,791</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>888,722,242</u> [7700]
	B. Securities	<u>443,059,483</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>92,116,733</u> [7720]
	D. Value of long option contracts	<u>29,756,475</u> [7730]
	E. Value of short option contracts	<u>-18,373,941</u> [7735] <u>1,435,280,992</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>2,488,059,211</u> [7770]

INITIAL**End Date:9/11/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,266,020,574</u> [7010]
	B. Securities (at market)	<u>1,742,291,683</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>99,266,548</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>325,284,562</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-232,370,501</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,200,492,866</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>10,503,714</u> [7045]
	Less: amount offset by customer securities	<u>-9,511,558</u> [7047] <u>992,156</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,201,485,022</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,305,728,737</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>244,624,703</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>153,939,742</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,299,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,497,666,980</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>86,204,283</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>325,284,562</u> [7132]
	B. Value of open short option contracts	<u>-232,370,501</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>16,096,389</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,409,174,895</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,689,873</u> [7190]

INITIAL**End Date:9/11/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>267,971,850</u> [8500]
B. Securities (at market)	<u>1,233,875,603</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,391,005,549</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,892,853,002</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>28,312,909</u> [8560]
Less: amount offset by customer owned securities	<u>-27,532,107</u> [8570] <u>780,802</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,893,633,804</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>450,562,115</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>12,444,734</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,393,992,689</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,221,430,869</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-89,864,098</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,988,566,309</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>94,932,505</u> [8730]

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INITIAL

End Date:9/12/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/12/2013

Firm Name:Morgan Stanley & Co. LLC

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Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/12/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,270,609,441</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,477,804,841</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,195,400</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>245,972,978</u> [7500]
	B. Other banks designated by the Commission	<u>163,985,249</u> [7520] <u>409,958,227</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>698,595,583</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>698,595,583</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>0</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>826,875,594</u> [7700]
	B. Securities	<u>441,046,349</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>89,148,173</u> [7720]
	D. Value of long option contracts	<u>31,057,233</u> [7730]
	E. Value of short option contracts	<u>-18,876,318</u> [7735] <u>1,369,251,031</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>2,477,804,841</u> [7770]

INITIAL**End Date:9/12/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,254,945,326</u> [7010]
	B. Securities (at market)	<u>1,740,183,711</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>126,819,189</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>323,190,876</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-236,868,930</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,208,270,172</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>27,786,733</u> [7045]
	Less: amount offset by customer securities	<u>-27,662,955</u> [7047] <u>123,778</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,208,393,950</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,416,137,483</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>195,986,688</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>150,248,669</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,299,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,544,197,023</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-4,709,311</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>323,190,876</u> [7132]
	B. Value of open short option contracts	<u>-236,868,930</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>16,041,961</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,416,224,459</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,830,509</u> [7190]

INITIAL**End Date:9/12/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>289,801,247</u> [8500]
B. Securities (at market)	<u>1,197,009,800</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,358,539,857</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,845,350,904</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>23,057,535</u> [8560]
Less: amount offset by customer owned securities	<u>-22,619,965</u> [8570] <u>437,570</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,845,788,474</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>421,736,797</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>11,943,490</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,418,791,061</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,185,066,310</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-89,522,453</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,948,015,205</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>102,226,731</u> [8730]

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INITIAL

End Date:9/13/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/13/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

- a. Minimum dollar amount: ; or
- 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:9/13/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,274,963,949</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,482,538,665</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,574,716</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>300,856,345</u> [7500]
	B. Other banks designated by the Commission	<u>133,910,402</u> [7520] <u>434,766,747</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>689,905,115</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>689,905,115</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>841,162,520</u> [7700]
	B. Securities	<u>450,974,464</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>53,282,515</u> [7720]
	D. Value of long option contracts	<u>31,443,844</u> [7730]
	E. Value of short option contracts	<u>-18,996,540</u> [7735] <u>1,357,866,803</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>2,482,538,665</u> [7770]

INITIAL**End Date:9/13/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,368,285,274</u> [7010]
	B. Securities (at market)	<u>1,745,956,979</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,637,885</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>302,124,596</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-215,650,634</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,199,078,330</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>12,406,012</u> [7045]
	Less: amount offset by customer securities	<u>-12,198,270</u> [7047] <u>207,742</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,199,286,072</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,373,936,811</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>211,802,085</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>138,995,990</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,329,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,534,154,893</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>2,172,788</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>302,124,596</u> [7132]
	B. Value of open short option contracts	<u>-215,650,634</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>17,462,450</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,406,998,979</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,712,907</u> [7190]

INITIAL**End Date:9/13/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>323,969,080</u> [8500]
B. Securities (at market)	<u>1,183,239,453</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,430,282,006</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,937,490,539</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>7,696,367</u> [8560]
Less: amount offset by customer owned securities	<u>-7,643,542</u> [8570] <u>52,825</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,937,543,364</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>427,434,806</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>7,819,796</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,411,168,839</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,175,419,657</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>10,860,719</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>3,032,703,817</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>95,160,453</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/16/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/16/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

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:9/16/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,286,294,452</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,494,548,362</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>208,253,910</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>299,717,468</u> [7500]
	B. Other banks designated by the Commission	<u>161,897,615</u> [7520] <u>461,615,083</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>658,592,218</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>658,592,218</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>757,645,549</u> [7700]
	B. Securities	<u>484,059,123</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>120,642,504</u> [7720]
	D. Value of long option contracts	<u>30,618,934</u> [7730]
	E. Value of short option contracts	<u>-18,625,049</u> [7735] <u>1,374,341,061</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>2,494,548,362</u> [7770]

INITIAL**End Date:9/16/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,624,051,259</u> [7010]
	B. Securities (at market)	<u>1,737,534,318</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>9,311,466</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>286,379,248</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-203,479,785</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,453,796,506</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>29,505,314</u> [7045]
	Less: amount offset by customer securities	<u>-29,336,030</u> [7047] <u>169,284</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,453,965,790</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,769,130,584</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>184,395,389</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>134,043,164</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,319,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,553,138,928</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-113,034,528</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>286,379,248</u> [7132]
	B. Value of open short option contracts	<u>-203,479,785</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,475,027</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,662,048,027</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>208,082,237</u> [7190]

INITIAL**End Date:9/16/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>296,326,133</u> [8500]
	B. Securities (at market)	<u>1,172,893,770</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,486,191,820</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,955,411,723</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>23,815,704</u> [8560]
	Less: amount offset by customer owned securities	<u>-22,815,238</u> [8570] <u>1,000,466</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,956,412,189</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>410,149,647</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>8,377,756</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,487,923,405</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,164,516,014</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-17,963,681</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>3,053,003,141</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>96,590,952</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/17/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/17/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL

End Date:9/17/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,273,027,085</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,508,548,060</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>235,520,975</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>314,581,569</u> [7500]
	B. Other banks designated by the Commission	<u>140,055,859</u> [7520] <u>454,637,428</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>695,113,285</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>695,113,285</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>883,328,410</u> [7700]
	B. Securities	<u>501,195,829</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-37,956,408</u> [7720]
	D. Value of long option contracts	<u>30,987,381</u> [7730]
	E. Value of short option contracts	<u>-18,757,865</u> [7735] <u>1,358,797,347</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>2,508,548,060</u> [7770]

INITIAL**End Date:9/17/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,427,745,346</u> [7010]
	B. Securities (at market)	<u>1,751,017,673</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,299,759</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>287,367,350</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-206,668,572</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,260,761,556</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>20,751,641</u> [7045]
	Less: amount offset by customer securities	<u>-20,377,921</u> [7047] <u>373,720</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,261,135,276</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,324,440,169</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>215,828,560</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>147,927,526</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,404,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,535,189,114</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>27,960,205</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>287,367,350</u> [7132]
	B. Value of open short option contracts	<u>-206,668,572</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,759,172</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,468,803,524</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,668,248</u> [7190]

INITIAL**End Date:9/17/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>365,932,946</u> [8500]
B. Securities (at market)	<u>1,052,829,344</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,425,240,495</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,844,002,785</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>18,321,141</u> [8560]
Less: amount offset by customer owned securities	<u>-14,433,267</u> [8570] <u>3,887,874</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,847,890,659</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>384,541,945</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>13,466,716</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,580,131,343</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,039,362,628</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-75,163,934</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,942,338,698</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>94,448,039</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/18/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/18/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/18/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts****FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY**

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,320,214,197</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,535,531,539</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>215,317,342</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>262,790,619</u> [7500]
	B. Other banks designated by the Commission	<u>133,283,233</u> [7520] <u>396,073,852</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>702,127,389</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>702,127,389</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>926,558,220</u> [7700]
	B. Securities	<u>508,570,895</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-8,932,015</u> [7720]
	D. Value of long option contracts	<u>29,906,131</u> [7730]
	E. Value of short option contracts	<u>-18,772,933</u> [7735] <u>1,437,330,298</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>2,535,531,539</u> [7770]

INITIAL**End Date:9/18/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,538,005,970</u> [7010]
	B. Securities (at market)	<u>1,748,099,369</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>462,509,801</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>298,419,331</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-220,516,304</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,826,518,167</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>45,467,742</u> [7045]
	Less: amount offset by customer securities	<u>-33,891,695</u> [7047] <u>11,576,047</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,838,094,214</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,436,166,589</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>182,212,105</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>127,191,487</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,354,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,565,887,264</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>576,983,383</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>298,419,331</u> [7132]
	B. Value of open short option contracts	<u>-220,516,304</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>18,640,750</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>10,051,984,605</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>213,890,391</u> [7190]

INITIAL**End Date:9/18/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>443,494,549</u> [8500]
B. Securities (at market)	<u>967,588,204</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>1,165,012,703</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,576,095,456</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>55,277,616</u> [8560]
Less: amount offset by customer owned securities	<u>-49,030,586</u> [8570] <u>6,247,030</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,582,342,486</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>516,535,713</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>8,091,080</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,654,642,201</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>959,497,124</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-304,937,750</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,833,828,368</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>251,485,882</u> [8730]

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INITIAL

End Date:9/19/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/19/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

- a. Minimum dollar amount: ; or
- 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:9/19/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,379,749,061</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,587,745,627</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,996,566</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>288,335,273</u> [7500]
	B. Other banks designated by the Commission	<u>138,058,180</u> [7520] <u>426,393,453</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>660,709,231</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>660,709,231</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>919,533,436</u> [7700]
	B. Securities	<u>502,150,363</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>70,362,745</u> [7720]
	D. Value of long option contracts	<u>24,262,844</u> [7730]
	E. Value of short option contracts	<u>-15,666,445</u> [7735] <u>1,500,642,943</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>2,587,745,627</u> [7770]

INITIAL**End Date:9/19/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,003,253,513</u> [7010]
	B. Securities (at market)	<u>1,744,561,963</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>449,111,511</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>278,960,043</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-209,114,288</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,266,772,742</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>65,266,449</u> [7045]
	Less: amount offset by customer securities	<u>-64,937,682</u> [7047] <u>328,767</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,267,101,509</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,447,211,310</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>215,484,729</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>136,132,526</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,379,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,529,077,234</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-33,723,252</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>278,960,043</u> [7132]
	B. Value of open short option contracts	<u>-209,114,288</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>18,949,392</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,474,977,694</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,876,185</u> [7190]

INITIAL**End Date:9/19/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>666,894,339</u> [8500]
	B. Securities (at market)	<u>996,630,249</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,318,091,973</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,981,616,561</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,533,503</u> [8560]
	Less: amount offset by customer owned securities	<u>-16,446,231</u> [8570] <u>87,272</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,981,703,833</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>351,992,885</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>11,556,563</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,602,787,791</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>985,073,686</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>130,972,213</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>3,082,383,138</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>100,679,305</u> [8730]

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INITIAL

End Date:9/20/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/20/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/20/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,298,051,974</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,503,569,215</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>205,517,241</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>297,152,248</u> [7500]
	B. Other banks designated by the Commission	<u>154,517,304</u> [7520] <u>451,669,552</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>627,496,050</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>627,496,050</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>826,027,725</u> [7700]
	B. Securities	<u>537,984,512</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>51,128,780</u> [7720]
	D. Value of long option contracts	<u>24,391,390</u> [7730]
	E. Value of short option contracts	<u>-15,128,794</u> [7735] <u>1,424,403,613</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>2,503,569,215</u> [7770]

INITIAL**End Date:9/20/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>6,886,622,042</u> [7010]
	B. Securities (at market)	<u>1,750,331,203</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>267,495,834</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>264,663,365</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-198,379,658</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,970,732,786</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>106,572,046</u> [7045]
	Less: amount offset by customer securities	<u>-106,434,288</u> [7047] <u>137,758</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,970,870,544</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,223,304,844</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>213,245,747</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>150,418,399</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,339,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,537,085,455</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-83,598,552</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>264,663,365</u> [7132]
	B. Value of open short option contracts	<u>-198,379,658</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,581,385</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,178,320,985</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,450,441</u> [7190]

INITIAL**End Date:9/20/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>619,651,586</u> [8500]
	B. Securities (at market)	<u>983,294,509</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,200,037,571</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,802,983,666</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>11,238,548</u> [8560]
	Less: amount offset by customer owned securities	<u>-10,817,956</u> [8570] <u>420,592</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,803,404,258</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>421,428,407</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>13,904,488</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,578,046,702</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>969,390,021</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-84,262,418</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,898,507,200</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>95,102,942</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/23/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/23/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

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

0

0 0

0 0

Attach supporting documents

INITIAL**End Date:9/23/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,290,019,785</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,536,708,807</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>246,689,022</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>245,051,221</u> [7500]
	B. Other banks designated by the Commission	<u>152,204,841</u> [7520] <u>397,256,062</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>714,556,935</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>714,556,935</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>926,306,019</u> [7700]
	B. Securities	<u>487,055,334</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>2,161,816</u> [7720]
	D. Value of long option contracts	<u>24,139,568</u> [7730]
	E. Value of short option contracts	<u>-14,766,927</u> [7735] <u>1,424,895,810</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>2,536,708,807</u> [7770]

INITIAL**End Date:9/23/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,094,351,581</u> [7010]
	B. Securities (at market)	<u>1,772,654,791</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>135,950,902</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>259,809,184</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-193,492,885</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,069,273,573</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>57,959,945</u> [7045]
	Less: amount offset by customer securities	<u>-57,783,498</u> [7047] <u>176,447</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,069,450,020</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,426,789,463</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>216,221,387</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>126,545,351</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,194,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,556,433,403</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-41,759,692</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>259,809,184</u> [7132]
	B. Value of open short option contracts	<u>-193,492,885</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,330,573</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,276,876,784</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,426,764</u> [7190]

INITIAL**End Date:9/23/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>709,039,396</u> [8500]
	B. Securities (at market)	<u>981,924,874</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,139,202,984</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,830,167,254</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>7,400,609</u> [8560]
	Less: amount offset by customer owned securities	<u>-6,732,438</u> [8570] <u>668,171</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,830,835,425</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>415,397,651</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>13,734,970</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,598,944,507</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>968,189,904</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-68,594,729</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,927,672,303</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>96,836,878</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/24/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/24/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

- a. Minimum dollar amount: ; or
- 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:9/24/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,376,035,853</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,583,939,912</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,904,059</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>277,478,151</u> [7500]
	B. Other banks designated by the Commission	<u>117,721,677</u> [7520] <u>395,199,828</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>671,792,650</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>671,792,650</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>951,127,811</u> [7700]
	B. Securities	<u>523,966,910</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>31,651,107</u> [7720]
	D. Value of long option contracts	<u>25,289,817</u> [7730]
	E. Value of short option contracts	<u>-15,088,211</u> [7735] <u>1,516,947,434</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>2,583,939,912</u> [7770]

INITIAL**End Date:9/24/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,169,942,280</u> [7010]
	B. Securities (at market)	<u>1,747,049,108</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>211,822,302</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>258,942,029</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-193,075,538</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,194,680,181</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>22,193,496</u> [7045]
	Less: amount offset by customer securities	<u>-21,102,154</u> [7047] <u>1,091,342</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,195,771,523</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,440,384,609</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>179,353,461</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>121,328,429</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,309,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,567,695,647</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-13,549,010</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>258,942,029</u> [7132]
	B. Value of open short option contracts	<u>-193,075,538</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,041,038</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,402,130,665</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>206,359,142</u> [7190]

INITIAL**End Date:9/24/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>741,700,672</u> [8500]
B. Securities (at market)	<u>970,594,391</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>983,085,029</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,695,380,092</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>26,627,190</u> [8560]
Less: amount offset by customer owned securities	<u>-25,777,636</u> [8570] <u>849,554</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,696,229,646</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>441,530,923</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>15,461,479</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,603,002,007</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>955,132,912</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-173,270,352</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,841,856,969</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>145,627,323</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/25/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/25/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/25/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,407,425,481</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,614,857,699</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,432,218</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>320,060,637</u> [7500]
	B. Other banks designated by the Commission	<u>125,331,164</u> [7520] <u>445,391,801</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>665,922,815</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>665,922,815</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>927,806,970</u> [7700]
	B. Securities	<u>527,919,776</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>38,072,647</u> [7720]
	D. Value of long option contracts	<u>24,351,529</u> [7730]
	E. Value of short option contracts	<u>-14,607,839</u> [7735] <u>1,503,543,083</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>2,614,857,699</u> [7770]

INITIAL**End Date:9/25/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,114,365,650</u> [7010]
	B. Securities (at market)	<u>1,722,224,264</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>270,380,629</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>257,151,414</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-196,476,278</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,167,645,679</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>35,603,373</u> [7045]
	Less: amount offset by customer securities	<u>-35,198,391</u> [7047] <u>404,982</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,168,050,661</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,470,049,460</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>173,871,734</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>125,908,058</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,299,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,548,352,530</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-34,746,993</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>257,151,414</u> [7132]
	B. Value of open short option contracts	<u>-196,476,278</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,260,607</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,375,380,532</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,329,871</u> [7190]

INITIAL**End Date:9/25/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>870,848,891</u> [8500]
B. Securities (at market)	<u>952,464,055</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>881,074,441</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,704,387,387</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>23,088,859</u> [8560]
Less: amount offset by customer owned securities	<u>-22,048,957</u> [8570] <u>1,039,902</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,705,427,289</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>414,444,250</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>13,545,824</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,581,869,560</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>938,918,231</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-116,608,325</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,832,169,540</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>126,742,251</u> [8730]

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INITIAL

End Date:9/26/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/26/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

- a. Minimum dollar amount: ; or
- 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:9/26/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,462,513,929</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,669,791,095</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,277,166</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>379,226,125</u> [7500]
	B. Other banks designated by the Commission	<u>115,043,364</u> [7520] <u>494,269,489</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>609,948,369</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>609,948,369</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>950,034,960</u> [7700]
	B. Securities	<u>533,950,927</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>72,494,713</u> [7720]
	D. Value of long option contracts	<u>23,240,999</u> [7730]
	E. Value of short option contracts	<u>-14,148,362</u> [7735] <u>1,565,573,237</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>2,669,791,095</u> [7770]

INITIAL**End Date:9/26/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,074,535,404</u> [7010]
	B. Securities (at market)	<u>1,714,112,960</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>312,251,718</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>253,386,093</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-194,205,591</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,160,080,584</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>50,762,984</u> [7045]
	Less: amount offset by customer securities	<u>-50,525,912</u> [7047] <u>237,072</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,160,317,656</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,356,284,512</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>172,796,569</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>122,869,654</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,309,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,541,316,390</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>73,106,912</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>253,386,093</u> [7132]
	B. Value of open short option contracts	<u>-194,205,591</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,949,306</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,367,513,845</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,196,189</u> [7190]

INITIAL**End Date:9/26/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>971,223,329</u> [8500]
	B. Securities (at market)	<u>935,805,878</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,003,812,028</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,910,841,235</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>12,367,302</u> [8560]
	Less: amount offset by customer owned securities	<u>-12,244,589</u> [8570] <u>122,713</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,910,963,948</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>386,113,788</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>12,837,508</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,599,322,259</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>922,968,370</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>113,732,741</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>3,034,974,666</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>124,010,718</u> [8730]

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INITIAL

End Date:9/27/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/27/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer segregated funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer segregated funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

105,000,000

b. Minimum percentage of customer secured funds required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of customer secured funds required between: % and %.

0 0

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

a. Minimum dollar amount: ; or

92,000,000

b. Minimum percentage of cleared swaps customer collateral required: % ; or

0

c. Dollar amount range between: and ; or

0 0

d. Percentage range of cleared swaps customer collateral required between: % and %.

0 0

Attach supporting documents

INITIAL**End Date:9/27/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,373,377,682</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,580,442,104</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>207,064,422</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>190,381,098</u> [7500]
	B. Other banks designated by the Commission	<u>304,579,739</u> [7520] <u>494,960,837</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>644,897,473</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>644,897,473</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>0</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>870,737,865</u> [7700]
	B. Securities	<u>499,957,915</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>61,255,330</u> [7720]
	D. Value of long option contracts	<u>22,429,752</u> [7730]
	E. Value of short option contracts	<u>-13,797,068</u> [7735] <u>1,440,583,794</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>2,580,442,104</u> [7770]

INITIAL**End Date:9/27/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,032,168,926</u> [7010]
	B. Securities (at market)	<u>1,716,961,276</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>313,418,573</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>253,927,847</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-201,699,049</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>9,114,777,573</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>35,039,201</u> [7045]
	Less: amount offset by customer securities	<u>-34,996,584</u> [7047] <u>42,617</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>9,114,820,190</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,365,032,210</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>182,173,751</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>142,509,196</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,349,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,534,787,525</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-36,599,658</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>253,927,847</u> [7132]
	B. Value of open short option contracts	<u>-201,699,049</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>20,300,344</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,322,442,166</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,621,976</u> [7190]

INITIAL**End Date:9/27/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>902,724,239</u> [8500]
	B. Securities (at market)	<u>946,796,687</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>977,138,410</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,826,659,336</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>10,699,456</u> [8560]
	Less: amount offset by customer owned securities	<u>-10,114,812</u> [8570] <u>584,644</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,827,243,980</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>375,145,371</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>13,671,971</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,658,391,442</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>933,124,716</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-58,135,213</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>2,922,198,287</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>94,954,307</u> [8730]

WINJAMMER FILING

INITIAL

End Date:9/30/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

INITIAL

End Date:9/30/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

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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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:9/30/2013

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>2,364,459,724</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>2,577,031,281</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>212,571,557</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>226,056,198</u> [7500]
	B. Other banks designated by the Commission	<u>319,282,516</u> [7520] <u>545,338,714</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>648,401,677</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>648,401,677</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>917,826,200</u> [7700]
	B. Securities	<u>491,946,835</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-35,141,215</u> [7720]
	D. Value of long option contracts	<u>22,126,183</u> [7730]
	E. Value of short option contracts	<u>-13,467,113</u> [7735] <u>1,383,290,890</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>2,577,031,281</u> [7770]

INITIAL**End Date:9/30/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>6,956,808,073</u> [7010]
	B. Securities (at market)	<u>1,721,831,788</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>159,762,337</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>253,663,976</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-197,312,547</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,894,753,627</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>71,443,512</u> [7045]
	Less: amount offset by customer securities	<u>-71,262,094</u> [7047] <u>181,418</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,894,935,045</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,086,090,777</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>713,010,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>176,700,131</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>189,806,190</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,329,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,545,131,657</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-14,289,367</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>253,663,976</u> [7132]
	B. Value of open short option contracts	<u>-197,312,547</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>20,758,517</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>9,102,559,334</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>207,624,289</u> [7190]

INITIAL**End Date:9/30/2013****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>943,907,089</u> [8500]
	B. Securities (at market)	<u>943,941,325</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>985,232,204</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,873,080,618</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>6,327,110</u> [8560]
	Less: amount offset by customer owned securities	<u>-5,784,471</u> [8570] <u>542,639</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>2,873,623,257</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>381,134,625</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>14,743,271</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>1,662,881,051</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>929,198,054</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-19,690,671</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>2,968,266,330</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>94,643,073</u> [8730]