

WINJAMMER FILING

INITIAL

End Date:11/1/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/4/2013

INITIAL**End Date:11/1/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/4/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

0
0
0 0
5 10

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 %.

0
0
0 0
5 10

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,886,691,000 31-OCT-2013000 00 00 00000**237,852,343****7,721,219****19,645,885****1,000,000** [7465]0 [7475]**1,355** [8070]**86** [8071]**14** [8072]**96** [8073]**4** [8074]**114** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/1/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/4/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/1/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/4/2013****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>55,595,659</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>80,303,131</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,707,472</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>23,444,692</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>23,444,692</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>56,739,861</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>-1,418</u> [7615] <u>56,738,443</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>80,303,131</u> [7770]

INITIAL**End Date:11/1/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/4/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>591,540,116</u> [7010]
	B. Securities (at market)	<u>39,556,911</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-25,652,133</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>43,538,163</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-32,467,614</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>616,515,443</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,664,023</u> [7045]
	Less: amount offset by customer securities	<u>-23,875</u> [7047] <u>2,640,148</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>619,155,591</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>12,165,676</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>39,556,911</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>656,266,428</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>707,989,015</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,833,424</u> [7190]

INITIAL**End Date:11/1/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/4/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

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INITIAL

End Date:11/4/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/5/2013

INITIAL**End Date:11/4/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/5/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.com**

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

a. Minimum dollar amount: ; or

0

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 %.

5 10

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

a. Minimum dollar amount: ; or

0

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 %.

5 10

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

a. Minimum dollar amount: ; or

0

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

Current ANC: on

3,891,615,000 01-NOV-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

241,111,201

Non-Customer SPAN Calculation

7,789,048

Proprietary Capital Charges

19,912,020

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,355 [8070]

2. Percentage of customer who are speculative traders

86 [8071]

3. Percentage of customers who are hedge traders

14 [8072]

4. Percentage of position traders

96 [8073]

5. Percentage of day traders

4 [8074]

6. Number of customers trading at reportable levels

114 [8075]

7. Do any customers have direct access to the exchange?

No [8076]

8. Do you offer reduced intraday margin rates to customers?

No [8077]

If so, what is the lowest intraday margin rate offered to customers?

0 [8078]

INITIAL

End Date:11/4/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/5/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL

End Date:11/4/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/5/2013

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>55,038,035</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>79,623,609</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,585,574</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>23,479,060</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>23,479,060</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>56,025,588</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>-1,035</u> [7615] <u>56,024,553</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>79,623,609</u> [7770]

INITIAL**End Date:11/4/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/5/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>594,455,683</u> [7010]
	B. Securities (at market)	<u>39,682,303</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-32,643,927</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>45,144,949</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-34,526,966</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>612,112,042</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,525,206</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,525,206</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>614,637,248</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>12,083,120</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>39,682,303</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>645,908,041</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>697,673,464</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>83,036,216</u> [7190]

INITIAL**End Date:11/4/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/5/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

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INITIAL

End Date:11/5/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/6/2013

INITIAL**End Date:11/5/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/6/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
5 10

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 %.

0
0
0 0
5 10

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,895,298,000 04-NOV-2013000 00 00 00000**243,232,467****7,587,381****20,065,588****1,000,000 [7465]**0 [7475]**1,355** [8070]**86** [8071]**14** [8072]**96** [8073]**4** [8074]**114** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/5/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/6/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/5/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/6/2013****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>60,424,185</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>83,149,849</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>22,725,664</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>23,457,528</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>23,457,528</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>59,573,520</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>-1,197</u> [7615] <u>59,572,323</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>83,149,849</u> [7770]

INITIAL**End Date:11/5/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/6/2013****Daily Segregation - Segregation Statement**

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

- | | | |
|------------------------------|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>585,678,814</u> [7010] |
| | B. Securities (at market) | <u>39,534,620</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-31,058,717</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>45,091,021</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-34,232,071</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>605,013,667</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>3,322,326</u> [7045] |
| | Less: amount offset by customer securities | <u>-9,615</u> [7047] <u>3,312,711</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>608,326,378</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>28,825,336</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>39,534,620</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>0</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>631,377,301</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>699,737,257</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>91,410,879</u> [7190] |

INITIAL**End Date:11/5/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/6/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/6/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/7/2013

INITIAL**End Date:11/6/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/7/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
5 10

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 %.

0
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0 0
5 10

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,889,082,000 05-NOV-2013000 00 00 00000**246,174,519****7,960,385****20,330,792****1,000,000** [7465]0 [7475]**1,355** [8070]**86** [8071]**14** [8072]**96** [8073]**4** [8074]**114** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/6/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/7/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/6/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/7/2013****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>59,263,535</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>83,871,916</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,608,381</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>24,969,215</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>24,969,215</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>58,783,556</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>-851</u> [7615] <u>58,782,705</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>83,871,916</u> [7770]

INITIAL**End Date:11/6/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/7/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>587,442,591</u> [7010]
	B. Securities (at market)	<u>39,564,492</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-30,507,445</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>44,533,997</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-35,418,736</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>605,614,899</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,226,320</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,226,320</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>607,841,219</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>22,191,616</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>39,564,492</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>630,817,676</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>692,573,784</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,732,565</u> [7190]

INITIAL**End Date:11/6/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/7/2013****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>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</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>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</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>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/7/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/8/2013

INITIAL**End Date:11/7/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/8/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
5 10

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 %.

0
0
0 0
5 10

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,897,998,000 06-NOV-2013000 00 00 00000**243,657,523****8,027,868****20,134,831****1,000,000 [7465]**0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/7/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/8/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/7/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/8/2013****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>58,003,405</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>82,451,600</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,448,195</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>24,960,917</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>24,960,917</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,995</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,995</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>57,371,546</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>-858</u> [7615] <u>57,370,688</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>82,451,600</u> [7770]

INITIAL**End Date:11/7/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/8/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>609,072,828</u> [7010]
	B. Securities (at market)	<u>39,381,555</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-24,448,346</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>44,320,556</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-32,971,381</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>635,355,212</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,098,469</u> [7045]
	Less: amount offset by customer securities	<u>-19,280</u> [7047] <u>3,079,189</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>638,434,401</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>41,546,418</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>39,381,555</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>638,786,281</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>719,714,254</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>81,279,853</u> [7190]

INITIAL**End Date:11/7/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/8/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/8/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/11/2013

INITIAL**End Date:11/8/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/11/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,888,340,000 07-NOV-2013000 00 00 00000**244,099,905****7,840,076****20,155,198****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/8/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/11/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/8/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/11/2013****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>58,927,599</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>83,143,052</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,215,453</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>24,887,542</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>24,887,542</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>58,136,644</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>-1,130</u> [7615] <u>58,135,514</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>83,143,052</u> [7770]

INITIAL**End Date:11/8/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/11/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>594,614,920</u> [7010]
	B. Securities (at market)	<u>36,854,477</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-15,372,212</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>30,059,223</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-31,028,550</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>615,127,858</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,669,925</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,669,925</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>617,797,783</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>39,590,699</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>36,854,477</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>632,893,540</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>709,338,716</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>91,540,933</u> [7190]

INITIAL**End Date:11/8/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/11/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/11/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/12/2013

INITIAL**End Date:11/11/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/12/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,891,723,000 08-NOV-2013000 00 00 00000**243,675,823****10,935,507****20,368,906****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/11/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/12/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/11/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/12/2013****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>57,141,398</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>81,333,473</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,192,075</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>24,887,542</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>24,887,542</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>56,326,641</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>-706</u> [7615] <u>56,325,935</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>81,333,473</u> [7770]

INITIAL**End Date:11/11/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/12/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>609,818,954</u> [7010]
	B. Securities (at market)	<u>36,832,579</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-24,443,887</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>28,816,794</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-30,604,298</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>620,420,142</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,598,750</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,598,750</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>623,018,892</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>39,590,699</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>36,832,579</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>635,798,709</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>712,221,987</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>89,203,095</u> [7190]

INITIAL**End Date:11/11/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/12/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/13/2013

INITIAL**End Date:11/12/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/13/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts

2. Percentage of customer who are speculative traders

3. Percentage of customers who are hedge traders

4. Percentage of position traders

5. Percentage of day traders

6. Number of customers trading at reportable levels

7. Do any customers have direct access to the exchange?

8. Do you offer reduced intraday margin rates to customers?

If so, what is the lowest intraday margin rate offered to customers?

3,899,901,000 11-NOV-2013000 00 00 00000**249,602,689****10,980,003****20,846,615****1,000,000 [7465]**0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/13/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/12/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/13/2013****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>58,340,492</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>78,714,590</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>20,374,098</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>20,929,310</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>20,929,310</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>57,665,766</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>-482</u> [7615] <u>57,665,284</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>78,714,590</u> [7770]

INITIAL**End Date:11/12/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/13/2013****Daily Segregation - Segregation Statement**

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

- | | | |
|------------------------------|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>596,677,303</u> [7010] |
| | B. Securities (at market) | <u>35,966,102</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-22,483,717</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>28,648,074</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-31,325,961</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>607,481,801</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>2,145,292</u> [7045] |
| | Less: amount offset by customer securities | <u>-8,642</u> [7047] <u>2,136,650</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>609,618,451</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>22,155,932</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>35,966,102</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>0</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>631,950,948</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>690,072,982</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>80,454,531</u> [7190] |

INITIAL**End Date:11/12/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/13/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/13/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/14/2013

INITIAL**End Date:11/13/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/14/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,899,577,000 12-NOV-2013000 00 00 00000**240,777,200****10,403,432****20,094,451****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/13/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/14/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/13/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/14/2013****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>57,442,553</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>78,260,825</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>20,818,272</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>21,174,307</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,174,307</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>56,966,905</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>-383</u> [7615] <u>56,966,522</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>78,260,825</u> [7770]

INITIAL**End Date:11/13/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/14/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>577,040,564</u> [7010]
	B. Securities (at market)	<u>35,046,785</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-34,602,618</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>29,054,477</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,780,265</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>582,758,943</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,167,498</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,167,498</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>584,926,441</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>18,767,628</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>35,046,785</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>608,167,132</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>661,981,545</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>77,055,104</u> [7190]

INITIAL**End Date:11/13/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/14/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/14/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/15/2013

INITIAL**End Date:11/14/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/15/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts

2. Percentage of customer who are speculative traders

3. Percentage of customers who are hedge traders

4. Percentage of position traders

5. Percentage of day traders

6. Number of customers trading at reportable levels

7. Do any customers have direct access to the exchange?

8. Do you offer reduced intraday margin rates to customers?

If so, what is the lowest intraday margin rate offered to customers?

3,896,110,000 13-NOV-2013000 00 00 00000**263,218,882****10,817,011****21,922,871****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/14/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/15/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/14/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/15/2013****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>56,648,836</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>76,049,696</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>19,400,860</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>19,780,477</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>19,780,477</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>56,149,563</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>-340</u> [7615] <u>56,149,223</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>76,049,696</u> [7770]

INITIAL**End Date:11/14/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/15/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>570,269,114</u> [7010]
	B. Securities (at market)	<u>34,661,696</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-26,175,427</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>29,971,975</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,391,152</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>584,336,206</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,135,674</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,135,674</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>586,471,880</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>22,211,223</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,661,696</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>606,988,031</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>663,860,950</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>77,389,070</u> [7190]

INITIAL**End Date:11/14/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/15/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/18/2013

INITIAL**End Date:11/15/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/18/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,896,717,000 14-NOV-2013000 00 00 00000**222,108,304****5,547,672****18,212,478****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/18/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/15/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/18/2013****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>58,343,261</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>79,488,770</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>21,145,509</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>19,443,069</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>19,443,069</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>59,925,964</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>-259</u> [7615] <u>59,925,705</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>79,488,770</u> [7770]

INITIAL**End Date:11/15/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/18/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>573,638,190</u> [7010]
	B. Securities (at market)	<u>34,673,714</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-26,828,947</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>28,428,791</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,709,954</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>586,201,794</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,431,910</u> [7045]
	Less: amount offset by customer securities	<u>-927</u> [7047] <u>2,430,983</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>588,632,777</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>30,988,732</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,673,714</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>597,181,205</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>662,843,651</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>74,210,874</u> [7190]

INITIAL**End Date:11/15/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/18/2013****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>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</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>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</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>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

SIDR REPORT

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/15/2013

Submit Date

Cliffe Allen, 11/18/2013

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/15/2013

Submit Date	Cliffe Allen, 11/18/2013
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Depository Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
HSBC BANK USA N.A.	US	Yes	16-MAY-2013
JP MORGAN CHASE LONDON	US	Yes	16-JUL-2012
BANK OF NEW YORK	US	Yes	16-JUL-2012
CITIBANK N A	US	Yes	

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 11/15/2013

Submit Date Cliffe Allen, 11/18/2013

Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
CITIGROUP GLOBAL MARKETS INC	US	Yes	01-FEB-2012
MIZUHO SECURITIES USA INC	US	Yes	16-JUL-2012
MORGAN STANLEY & CO LLC	US	Yes	01-DEC-2011

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/15/2013

Submit Date	Cliffe Allen, 11/18/2013
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Foreign Exempt Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
-------------	----------------	---------------	-------------------

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/15/2013

Submit Date	Cliffe Allen, 11/18/2013
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Clearing House Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>DateAdded</u>
-------------	----------------	---------------	------------------

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/15/2013

Submit Date	Cliffe Allen, 11/18/2013
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Segregation Investment Detail

1.	Cash at Banks	30,988,731	9730
2.	US Government Securities	0	9600
3.	Bank Certificates of Deposit	0	9610
4.	Money Market Funds	0	9620
5.	Municipal Securities	0	9635
6.	Government Sponsored Enterprise Securities	0	9655
7.	Customer Owned Investments	34,673,714	9698
8.	Receivables from FCMs	597,181,205	9697
	Total	<u>662,843,650</u>	9699

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 11/15/2013

Submit Date Cliffe Allen, 11/18/2013

Secured Investment Detail

1.	Cash at Banks	19,443,069	8245
2.	US Government Securities	0	8600
3.	Bank Certificates of Deposit	0	8610
4.	Money Market Funds	0	8620
5.	Municipal Securities	0	8630
6.	Government Sponsored Enterprise Securities	0	8650
7.	Customer Owned Investments	119,996	8695
8.	Receivables from FCMs	59,925,705	8697
	Total	<u>79,488,770</u>	8699

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/15/2013

Submit Date	Cliffe Allen, 11/18/2013
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Swaps Investment Detail

1. Cash at Banks	0	7245
2. US Government Securities	0	7600
3. Bank Certificates of Deposit	0	7610
4. Money Market Funds	0	7620
5. Municipal Securities	0	7630
6. Government Sponsored Enterprise Securities	0	7650
7. Customer Owned Investments	0	7695
8. Receivables from FCMs	0	7697
Total	0	7699

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 11/15/2013

Submit Date Cliffe Allen, 11/18/2013

Itemized Details

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	6,165,039	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	13,278,030	0
	19,443,069	0
Box8695		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	119,996	0
CITIBANK N A	0	0
	119,996	0
Box8697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	115,462	0
MORGAN STANLEY & CO LLC	59,810,243	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	59,925,705	0
Box9697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	21,972,373	0
MORGAN STANLEY & CO LLC	575,208,832	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	597,181,205	0
Box9698		
CITIGROUP GLOBAL MARKETS INC	0	0

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/15/2013

Submit Date	Cliffe Allen, 11/18/2013
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JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	34,673,714	0
CITIBANK N A	0	0
	34,673,714	0

Box9730

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	9,351,098	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	21,637,633	0
	30,988,731	0

WINJAMMER FILING

INITIAL

End Date:11/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/19/2013

INITIAL**End Date:11/18/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/19/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,900,888,000 15-NOV-2013000 00 00 00000**229,096,270****6,307,756****18,832,322****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/19/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/18/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/19/2013****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>60,081,722</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>79,965,020</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>19,883,298</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>17,985,611</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>17,985,611</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>61,859,711</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>-300</u> [7615] <u>61,859,411</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>79,965,020</u> [7770]

INITIAL**End Date:11/18/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/19/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>569,464,943</u> [7010]
	B. Securities (at market)	<u>34,674,606</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,377,086</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,233,593</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,290,257</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>578,705,799</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,085,055</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,085,055</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>580,790,854</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>29,447,130</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,674,606</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,061,690</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>656,183,426</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>75,392,572</u> [7190]

INITIAL**End Date:11/18/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/19/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/20/2013

INITIAL**End Date:11/19/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/20/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleymith**
barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,897,937,000 18-NOV-2013000 00 00 00000**242,075,213****7,514,496****19,967,177****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/20/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/19/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/20/2013****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>60,418,822</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>80,765,552</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>20,346,730</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>17,959,574</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>17,959,574</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>62,686,239</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>-259</u> [7615] <u>62,685,980</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>80,765,552</u> [7770]

INITIAL**End Date:11/19/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/20/2013****Daily Segregation - Segregation Statement**

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

- | | | |
|------------------------------|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>567,534,814</u> [7010] |
| | B. Securities (at market) | <u>34,673,926</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-30,791,772</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>26,521,992</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-25,671,523</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>572,267,437</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>2,096,887</u> [7045] |
| | Less: amount offset by customer securities | <u>-6,756</u> [7047] <u>2,090,131</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>574,357,568</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>25,295,859</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>34,673,926</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>0</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>585,462,009</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>645,431,794</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>71,074,226</u> [7190] |

INITIAL**End Date:11/19/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/20/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/20/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/21/2013

INITIAL**End Date:11/20/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/21/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

000 08 15

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 %.

000 030 40

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 %.

000 00 0

Current ANC: on

3,903,833,000 19-NOV-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

252,027,049

Non-Customer SPAN Calculation

8,616,459

Proprietary Capital Charges

20,851,481

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,358 [8070]

2. Percentage of customer who are speculative traders

86 [8071]

3. Percentage of customers who are hedge traders

14 [8072]

4. Percentage of position traders

89 [8073]

5. Percentage of day traders

11 [8074]

6. Number of customers trading at reportable levels

121 [8075]

7. Do any customers have direct access to the exchange?

No [8076]

8. Do you offer reduced intraday margin rates to customers?

No [8077]

If so, what is the lowest intraday margin rate offered to customers?

0 [8078]

INITIAL

End Date:11/20/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/21/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/20/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/21/2013****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>60,776,261</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>81,469,344</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>20,693,083</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>18,625,417</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>18,625,417</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>62,724,189</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>-260</u> [7615] <u>62,723,929</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>81,469,344</u> [7770]

INITIAL**End Date:11/20/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/21/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>565,849,014</u> [7010]
	B. Securities (at market)	<u>34,659,371</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-22,758,355</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,492,776</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,120,913</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>580,121,893</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,095,320</u> [7045]
	Less: amount offset by customer securities	<u>-480</u> [7047] <u>2,094,840</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>582,216,733</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>17,726,946</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,659,371</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>596,075,442</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>648,461,759</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>66,245,026</u> [7190]

INITIAL**End Date:11/20/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/21/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/21/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/22/2013

INITIAL**End Date:11/21/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/22/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,904,306,000 20-NOV-2013000 00 00 00000**252,047,445****8,164,693****20,816,971****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/21/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/22/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/21/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/22/2013****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>61,054,542</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>81,480,738</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>20,426,196</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>18,620,873</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>18,620,873</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,999</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,999</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>62,740,064</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>-198</u> [7615] <u>62,739,866</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>81,480,738</u> [7770]

INITIAL**End Date:11/21/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/22/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>574,466,133</u> [7010]
	B. Securities (at market)	<u>34,668,630</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-35,416,816</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,033,103</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,229,473</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>576,521,577</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,103,679</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,103,679</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>578,625,256</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>17,445,292</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,630</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>590,754,074</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>642,867,996</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>64,242,740</u> [7190]

INITIAL**End Date:11/21/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/22/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/25/2013

INITIAL**End Date:11/22/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/25/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,896,285,000 21-NOV-2013000 00 00 00000**225,228,510****6,156,029****18,510,763****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/25/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL

End Date:11/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/25/2013

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>60,106,028</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>80,486,632</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>20,380,604</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>18,683,232</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>18,683,232</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,999</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,999</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>61,683,559</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>-158</u> [7615] <u>61,683,401</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>80,486,632</u> [7770]

INITIAL**End Date:11/22/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/25/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>575,517,601</u> [7010]
	B. Securities (at market)	<u>34,670,636</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-31,031,217</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>26,998,994</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,092,017</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>583,063,997</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,094,712</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,094,712</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>585,158,709</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>17,615,049</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,670,636</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>594,671,571</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>646,957,256</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>61,798,547</u> [7190]

INITIAL**End Date:11/22/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/25/2013****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>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</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>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</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>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/26/2013

INITIAL**End Date:11/25/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/26/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,896,680,000 22-NOV-2013000 00 00 00000**223,020,918****8,664,518****18,534,835****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/26/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/25/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/26/2013****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>60,426,418</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>79,836,549</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>19,410,131</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>18,013,151</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>18,013,151</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,999</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,999</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>61,703,497</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>-98</u> [7615] <u>61,703,399</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>79,836,549</u> [7770]

INITIAL**End Date:11/25/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/26/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>561,553,180</u> [7010]
	B. Securities (at market)	<u>34,667,253</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,733,350</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>26,363,962</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-21,251,192</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>572,599,853</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,095,881</u> [7045]
	Less: amount offset by customer securities	<u>-2,275</u> [7047] <u>2,093,606</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>574,693,459</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>20,861,159</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,667,253</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>589,196,494</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>644,724,906</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>70,031,447</u> [7190]

INITIAL**End Date:11/25/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/26/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/27/2013

INITIAL**End Date:11/26/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/27/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts

2. Percentage of customer who are speculative traders

3. Percentage of customers who are hedge traders

4. Percentage of position traders

5. Percentage of day traders

6. Number of customers trading at reportable levels

7. Do any customers have direct access to the exchange?

8. Do you offer reduced intraday margin rates to customers?

If so, what is the lowest intraday margin rate offered to customers?

3,968,504,000 25-NOV-2013000 00 00 00000**225,728,990****8,757,765****18,758,940****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/27/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/26/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/27/2013****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>58,877,678</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>80,424,152</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>21,546,474</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>20,133,080</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>20,133,080</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,999</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,999</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>60,171,152</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>-79</u> [7615] <u>60,171,073</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>80,424,152</u> [7770]

INITIAL**End Date:11/26/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/27/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>553,576,900</u> [7010]
	B. Securities (at market)	<u>34,666,518</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-20,262,388</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>26,074,074</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-20,887,569</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>573,167,535</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,246,557</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,246,557</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>575,414,092</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>22,893,083</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,666,518</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>589,954,739</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>647,514,340</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>72,100,248</u> [7190]

INITIAL**End Date:11/26/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/27/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

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INITIAL

End Date:11/27/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

INITIAL**End Date:11/27/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleymith****barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,965,658,000 26-NOV-2013000 00 00 00000**235,464,649****9,538,363****19,600,241****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/27/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/27/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****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>57,822,704</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>79,788,307</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>21,965,603</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>20,098,888</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>20,098,888</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,999</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,999</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>59,569,459</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>-39</u> [7615] <u>59,569,420</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>79,788,307</u> [7770]

INITIAL**End Date:11/27/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>549,566,596</u> [7010]
	B. Securities (at market)	<u>34,668,686</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-13,609,083</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,143,058</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,069,836</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>575,699,421</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,110,577</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,110,577</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>577,809,998</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>27,295,232</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,686</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,602,285</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>654,566,203</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,756,205</u> [7190]

INITIAL**End Date:11/27/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****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>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

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INITIAL

End Date:11/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

INITIAL**End Date:11/28/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
8 15

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

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

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0
0 0
30 40

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

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

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0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,965,658,000 26-NOV-2013000 00 00 00000**235,464,649****9,538,363****19,600,241****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/28/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****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>57,822,459</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>80,477,427</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>22,654,968</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>20,098,888</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>20,098,888</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,999</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,999</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>60,258,560</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>-20</u> [7615] <u>60,258,540</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>80,477,427</u> [7770]

INITIAL**End Date:11/28/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>549,566,596</u> [7010]
	B. Securities (at market)	<u>34,668,686</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-13,609,083</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,143,058</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,069,836</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>575,699,421</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,110,577</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,110,577</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>577,809,998</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>27,295,232</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,686</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,602,285</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>654,566,203</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,756,205</u> [7190]

INITIAL**End Date:11/28/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****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>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</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>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</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>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

AMENDMENT

End Date:11/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

AMENDMENT

End Date:11/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith****barney.com**

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

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

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8 15

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

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

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30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,965,658,000 26-NOV-2013000 00 00 00000**235,464,649****9,538,363****19,600,241****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

AMENDMENT

End Date:11/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

AMENDMENT**End Date:11/28/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****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>58,511,520</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>80,477,427</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>21,965,907</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>20,098,888</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>20,098,888</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,999</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,999</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>60,258,560</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>-20</u> [7615] <u>60,258,540</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>80,477,427</u> [7770]

AMENDMENT**End Date:11/28/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>549,566,596</u> [7010]
	B. Securities (at market)	<u>34,668,686</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-13,609,083</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,143,058</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,069,836</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>575,699,421</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,110,577</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,110,577</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>577,809,998</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>27,295,232</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,686</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,602,285</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>654,566,203</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,756,205</u> [7190]

AMENDMENT**End Date:11/28/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/29/2013****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>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</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>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</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>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:11/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:12/2/2013

INITIAL**End Date:11/29/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:12/2/2013****Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH**BARNEY LLC****Cliffe Allen****212-276-3503****cliffe.allen@morganstanleysmith
barney.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 %.

0
0
0 0
8 15

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 %.

0
0
0 0
30 40

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 %.

0
0
0 0
0 0

Current ANC: on

Broker Dealer Minimum

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

Foreign Debit/Deficit

Proprietary Profit/Loss

Domestic Profit/Loss

Foreign Profit/Loss

Proprietary Open Trade Equity

Domestic OTE

Foreign OTE

SPAN

Customer SPAN Calculation

Non-Customer SPAN Calculation

Proprietary Capital Charges

Minimum Dollar Amount Requirement

Other NFA Dollar Amount Requirement

1. Number of active customer accounts
 2. Percentage of customer who are speculative traders
 3. Percentage of customers who are hedge traders
 4. Percentage of position traders
 5. Percentage of day traders
 6. Number of customers trading at reportable levels
 7. Do any customers have direct access to the exchange?
 8. Do you offer reduced intraday margin rates to customers?
- If so, what is the lowest intraday margin rate offered to customers?

3,936,575,000 27-NOV-2013000 00 00 00000**217,310,507****7,416,815****17,978,186****1,000,000** [7465]0 [7475]**1,358** [8070]**86** [8071]**14** [8072]**89** [8073]**11** [8074]**121** [8075]No [8076]No [8077]0 [8078]

INITIAL

End Date:11/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:12/2/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|----------------------------|
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL**End Date:11/29/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:12/2/2013****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>57,599,082</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>79,533,708</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>21,934,626</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>19,119,203</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>19,119,203</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>120,000</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>120,000</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>60,294,525</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>-20</u> [7615] <u>60,294,505</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>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</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>79,533,708</u> [7770]

INITIAL**End Date:11/29/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:12/2/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>550,829,219</u> [7010]
	B. Securities (at market)	<u>34,663,469</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-12,795,711</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,199,453</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,820,137</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>577,076,293</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,144,089</u> [7045]
	Less: amount offset by customer securities	<u>-39,076</u> [7047] <u>2,105,013</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>579,181,306</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>25,976,039</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,663,469</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>595,318,070</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>655,957,578</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,776,272</u> [7190]

INITIAL**End Date:11/29/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:12/2/2013****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>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</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>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</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>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</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>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</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> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 11/29/2013

Submit Date

Stanley Tulloch, 12/02/2013

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/29/2013

Submit Date	Stanley Tulloch, 12/02/2013
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Depository Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
HSBC BANK USA N.A.	US	Yes	16-MAY-2013
JP MORGAN CHASE LONDON	US	Yes	16-JUL-2012
BANK OF NEW YORK	US	Yes	16-JUL-2012
CITIBANK N A	US	Yes	

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
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End Date	11/29/2013

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Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
CITIGROUP GLOBAL MARKETS INC	US	Yes	01-FEB-2012
MIZUHO SECURITIES USA INC	US	Yes	16-JUL-2012
MORGAN STANLEY & CO LLC	US	Yes	01-DEC-2011

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
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End Date	11/29/2013

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Foreign Exempt Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
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Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/29/2013

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Clearing House Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>DateAdded</u>
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Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	11/29/2013

Submit Date	Stanley Tulloch, 12/02/2013
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Segregation Investment Detail

1.	Cash at Banks	25,976,039	9730
2.	US Government Securities	0	9600
3.	Bank Certificates of Deposit	0	9610
4.	Money Market Funds	0	9620
5.	Municipal Securities	0	9635
6.	Government Sponsored Enterprise Securities	0	9655
7.	Customer Owned Investments	34,663,469	9698
8.	Receivables from FCMs	595,318,070	9697
	Total	<u>655,957,578</u>	9699

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
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Secured Investment Detail

1.	Cash at Banks	19,119,203	8245
2.	US Government Securities	0	8600
3.	Bank Certificates of Deposit	0	8610
4.	Money Market Funds	0	8620
5.	Municipal Securities	0	8630
6.	Government Sponsored Enterprise Securities	0	8650
7.	Customer Owned Investments	120,000	8695
8.	Receivables from FCMs	60,294,506	8697
	Total	<u>79,533,709</u>	8699

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
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Swaps Investment Detail

1. Cash at Banks	0	7245
2. US Government Securities	0	7600
3. Bank Certificates of Deposit	0	7610
4. Money Market Funds	0	7620
5. Municipal Securities	0	7630
6. Government Sponsored Enterprise Securities	0	7650
7. Customer Owned Investments	0	7695
8. Receivables from FCMs	0	7697
Total	0	7699

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 11/29/2013

Submit Date Stanley Tulloch, 12/02/2013

Itemized Details

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	3,083,455	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	16,035,748	0
	19,119,203	0
Box8695		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	120,000	0
CITIBANK N A	0	0
	120,000	0
Box8697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	83,227	0
MORGAN STANLEY & CO LLC	60,211,279	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	60,294,506	0
Box9697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	19,000,098	0
MORGAN STANLEY & CO LLC	576,317,972	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	595,318,070	0
Box9698		
CITIGROUP GLOBAL MARKETS INC	0	0

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JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	34,663,469	0
CITIBANK N A	0	0

34,663,469	0
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Box9730

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	5,922,617	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	20,053,422	0

25,976,039	0
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