

WINJAMMER FILING

INITIAL

End Date:8/20/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/21/2014

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Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

MORGAN STANLEY SMITH

BARNEY LLC

Stanley Tulloch

212-276-3491

stanley.tulloch@morganstanley.com

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

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

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

4,707,926,000 19-AUG-2014

161,380,000

0

0 0

0 0

0 0

0

0

0

0

1

0

0

1,000,000 [7465]

0 [7475]

INITIAL**End Date:8/20/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:8/21/2014****Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

- | | |
|---|---------------------------------|
| Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder | <u>0</u> [7305] |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | |
| A. Cash | <u>0</u> [7315] |
| B. Securities (at market) | <u>0</u> [7317] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>0</u> [7325] |
| 3. Exchange traded options | |
| a. Market value of open option contracts purchased on a foreign board of trade | <u>0</u> [7335] |
| b. Market value of open contracts granted (sold) on a foreign board of trade | <u>0</u> [7337] |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | <u>0</u> [7345] |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount | <u>0</u> [7351] |
| Less: amount offset by customer owned securities | <u>0</u> [7352] <u>0</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>0</u> [7355] |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>0</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- | | |
|--|---------------------------------|
| 1. Cash in banks | |
| A. Banks located in the United States | <u>0</u> [7500] |
| B. Other banks qualified under Regulation 30.7 | <u>0</u> [7520] <u>0</u> [7530] |
| 2. Securities | |
| A. In safekeeping with banks located in the United States | <u>0</u> [7540] |
| B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>0</u> [7570] |
| 3. Equities with registered futures commission merchants | |
| A. Cash | <u>0</u> [7580] |
| B. Securities | <u>0</u> [7590] |
| C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| D. Value of long option contracts | <u>0</u> [7610] |
| E. Value of short option contracts | <u>0</u> [7615] <u>0</u> [7620] |
| 4. Amounts held by clearing organizations of foreign boards of trade | |
| A. Cash | <u>0</u> [7640] |
| B. Securities | <u>0</u> [7650] |
| C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| D. Value of long option contracts | <u>0</u> [7670] |
| E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. Amounts held by members of foreign boards of trade | |
| A. Cash | <u>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>0</u> [7770] |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>0</u> [7380] |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | <u>0</u> [7780] |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | <u>0</u> [7785] |

INITIAL**End Date:8/20/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:8/21/2014****Daily Segregation - Segregation Statement**

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

- | | | |
|------------------------------|---|---------------------------------|
| 1. | Net ledger balance | |
| | A. Cash | <u>0</u> [7010] |
| | B. Securities (at market) | <u>0</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>0</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>0</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>0</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>0</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>0</u> [7045] |
| | Less: amount offset by customer securities | <u>0</u> [7047] <u>0</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>0</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>0</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>0</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>0</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7160] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170] |
| 12. | Segregated funds on hand | <u>0</u> [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>0</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>0</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>0</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>0</u> [7198] |
| | Excess | |

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Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin 0 [9100]
- Total gross margin deficiencies - Secured Funds Origin 0 [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin 0 [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin 0 [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin 0 [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin 0 [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin 0 [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin 0 [9107]
- Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.

INITIAL**End Date:8/20/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:8/21/2014****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]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>0</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>0</u> [8770]