

WINJAMMER FILING

INITIAL

End Date:7/1/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/2/2014

INITIAL

End Date:7/1/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/2/2014

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

5,045,546,000 30-JUN-2014
168,235,000

0
0 0

0 0
0 0

0
0

0
0

256,121,946
12,215,711
21,467,013
1,000,000 [7465]
0 [7475]

INITIAL**End Date:7/1/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/2/2014****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

39,087,437 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash
 - B. Securities (at market)
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade
 - b. Market value of open contracts granted (sold) on a foreign board of trade
4. Net equity (deficit) (add lines 1. 2. and 3.)
5. Account liquidating to a deficit and account with a debit balances - gross amount
Less: amount offset by customer owned securities
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

28,769,236 [7315]**1,599,936** [7317]**8,695,965** [7325]**0** [7335]**0** [7337]**39,065,137** [7345]**22,301** [7351]**0** [7352] **22,301** [7354]**39,087,438** [7355]**39,087,438** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States
 - B. Other banks qualified under Regulation 30.7
2. Securities
 - A. In safekeeping with banks located in the United States
 - B. In safekeeping with other banks qualified under Regulation 30.7
3. Equities with registered futures commission merchants
 - A. Cash
 - B. Securities
 - C. Unrealized gain (loss) on open futures contracts
 - D. Value of long option contracts
 - E. Value of short option contracts
4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash
 - B. Securities
 - C. Amount due to (from) clearing organization - daily variation
 - D. Value of long option contracts
 - E. Value of short option contracts
5. Amounts held by members of foreign boards of trade
 - A. Cash
 - B. Securities
 - C. Unrealized gain (loss) on open futures contracts
 - D. Value of long option contracts
 - E. Value of short option contracts
6. Amounts with other depositories designated by a foreign board of trade
7. Segregated funds on hand
8. Total funds in separate section 30.7 accounts
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
10. Management Target Amount for Excess funds in separate section 30.7 accounts
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

20,977,606 [7500]**0** [7520] **20,977,606** [7530]**1,599,936** [7540]**0** [7560] **1,599,936** [7570]**31,299,628** [7580]**0** [7590]**0** [7600]**0** [7610]**0** [7615] **31,299,628** [7620]**0** [7640]**0** [7650]**0** [7660]**0** [7670]**0** [7675] **0** [7680]**0** [7700]**0** [7710]**0** [7720]**0** [7730]**0** [7735] **0** [7740]**0** [7760]**0** [7765]**53,877,170** [7770]**14,789,732** [7380]**11,726,231** [7780]**3,063,501** [7785]

INITIAL**End Date:7/1/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/2/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>467,828,354</u> [7010]
	B. Securities (at market)	<u>43,599,430</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>50,994,250</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>42,760,783</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-37,113,293</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>568,069,524</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,767,995</u> [7045]
	Less: amount offset by customer securities	<u>-568,129</u> [7047] <u>2,199,866</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>570,269,390</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>11,517,812</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>43,599,430</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>593,226,625</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>648,343,867</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>78,074,477</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,621,551</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>32,452,926</u> [7198]
	Excess	

INITIAL

End Date:7/1/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/2/2014

Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>8,210,642</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>108,643</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>333,901</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>91</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>7</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>71</u> [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:7/1/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/2/2014****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 segregation accounts over (under) Management	<u>0</u> [8770]

WINJAMMER FILING

INITIAL

End Date:7/2/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/3/2014

INITIAL

End Date:7/2/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/3/2014

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 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%. 8 15

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%. 30 40

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

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

**5,033,846,000 01-JUL-2014
169,653,000**

0

0 0

0 0

0 0

0

0

0

0

259,129,703

12,457,701

21,726,992

1,000,000 [7465]

0 [7475]

INITIAL**End Date:7/2/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/3/2014****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 **40,114,035** [7305]

government or a rule of a self-regulatory organization authorized thereunder

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

A. Cash

28,381,918 [7315]

B. Securities (at market)

1,599,936 [7317]

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

10,132,178 [7325]

3. Exchange traded options

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

0 [7335]

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

0 [7337]

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

40,114,032 [7345]

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

4 [7351]

Less: amount offset by customer owned securities

0 [7352] **4** [7354]

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

40,114,036 [7355]

Method (add lines 4 and 5)

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

40,114,036 [7360]

6.

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

20,178,357 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] **20,178,357** [7530]

2. Securities

A. In safekeeping with banks located in the United States

1,599,936 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] **1,599,936** [7570]

3. Equities with registered futures commission merchants

A. Cash

32,456,929 [7580]

B. Securities

0 [7590]

C. Unrealized gain (loss) on open futures contracts

0 [7600]

D. Value of long option contracts

0 [7610]

E. Value of short option contracts

0 [7615] **32,456,929** [7620]

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

A. Cash

0 [7640]

B. Securities

0 [7650]

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

0 [7660]

D. Value of long option contracts

0 [7670]

E. Value of short option contracts

0 [7675] **0** [7680]

5. Amounts held by members of foreign boards of trade

A. Cash

0 [7700]

B. Securities

0 [7710]

C. Unrealized gain (loss) on open futures contracts

0 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

0 [7735] **0** [7740]

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

0 [7760]

7. Segregated funds on hand

0 [7765]

8. Total funds in separate section 30.7 accounts

54,235,222 [7770]

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

14,121,186 [7380]

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

12,034,210 [7780]

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

2,086,976 [7785]

INITIAL**End Date:7/2/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/3/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>468,623,915</u> [7010]
	B. Securities (at market)	<u>43,594,983</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>52,365,180</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>40,637,880</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-36,203,977</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>569,017,981</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,152,030</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,152,030</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>571,170,011</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>11,571,764</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>43,594,983</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>596,843,386</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>652,010,133</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>80,840,122</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,693,601</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>35,146,521</u> [7198]
	Excess	

INITIAL

End Date:7/2/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/3/2014

Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>7,301,511</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>319,609</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>538,076</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>81</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>4</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>51</u> [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:7/2/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/3/2014****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]

WINJAMMER FILING

INITIAL

End Date:7/3/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/7/2014

INITIAL**End Date:7/3/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/7/2014****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%.

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

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

5,042,017,000 02-JUL-2014**169,629,000**00 00 00 00000**244,895,354****9,473,690****20,349,523****1,000,000 [7465]****0 [7475]**

INITIAL**End Date:7/3/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/7/2014****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

- | | | |
|----|---|---|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | <u>40,927,570</u> [7305] |
| | A. Cash | <u>28,621,426</u> [7315] |
| | B. Securities (at market) | <u>1,599,984</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>10,706,160</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>40,927,570</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>40,927,570</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>40,927,570</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- | | | |
|-----|---|--|
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>21,411,949</u> [7500] |
| | B. Other banks qualified under Regulation 30.7 | <u>0</u> [7520] <u>21,411,949</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>1,599,984</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>1,599,984</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>32,722,567</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>32,722,567</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>55,734,500</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>14,806,930</u> [7380] |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | <u>12,278,271</u> [7780] |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | <u>2,528,659</u> [7785] |

INITIAL**End Date:7/3/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/7/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>468,158,418</u> [7010]
	B. Securities (at market)	<u>43,586,961</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>54,180,481</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>41,050,297</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-37,159,413</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>569,816,744</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,075,301</u> [7045]
	Less: amount offset by customer securities	<u>-235,713</u> [7047] <u>2,839,588</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>572,656,332</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>8,510,882</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>43,586,961</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>589,958,771</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>642,056,614</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>69,400,282</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,812,507</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>23,587,775</u> [7198]
	Excess	

INITIAL

End Date:7/3/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/7/2014

Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>8,452,783</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>44,767</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>78,825</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>89</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>1</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>32</u> [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:7/3/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/7/2014****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 segregation accounts over (under) Management	<u>0</u> [8770]

WINJAMMER FILING

INITIAL

End Date:7/4/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/7/2014

INITIAL

End Date:7/4/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/7/2014

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

5,042,017,000 02-JUL-2014

169,629,000

0

0 0

0 0

0 0

0

0

0

0

244,895,354

9,473,690

20,349,523

1,000,000 [7465]

0 [7475]

INITIAL**End Date:7/4/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/7/2014****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 **40,289,735** [7305]

government or a rule of a self-regulatory organization authorized thereunder

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

A. Cash

27,983,591 [7315]

B. Securities (at market)

1,599,984 [7317]

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

10,706,160 [7325]

3. Exchange traded options

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

0 [7335]

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

0 [7337]

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

40,289,735 [7345]

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

0 [7351]

Less: amount offset by customer owned securities

0 [7352] **0** [7354]

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

40,289,735 [7355]

Method (add lines 4 and 5)

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

40,289,735 [7360]

6.

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

21,411,949 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] **21,411,949** [7530]

2. Securities

A. In safekeeping with banks located in the United States

1,599,984 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] **1,599,984** [7570]

3. Equities with registered futures commission merchants

A. Cash

32,722,567 [7580]

B. Securities

0 [7590]

C. Unrealized gain (loss) on open futures contracts

0 [7600]

D. Value of long option contracts

0 [7610]

E. Value of short option contracts

0 [7615] **32,722,567** [7620]

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

A. Cash

0 [7640]

B. Securities

0 [7650]

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

0 [7660]

D. Value of long option contracts

0 [7670]

E. Value of short option contracts

0 [7675] **0** [7680]

5. Amounts held by members of foreign boards of trade

A. Cash

0 [7700]

B. Securities

0 [7710]

C. Unrealized gain (loss) on open futures contracts

0 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

0 [7735] **0** [7740]

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

0 [7760]

7. Segregated funds on hand

0 [7765]

8. Total funds in separate section 30.7 accounts

55,734,500 [7770]

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

15,444,765 [7380]

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

12,086,921 [7780]

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

3,357,844 [7785]

INITIAL**End Date:7/4/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/7/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>468,158,418</u> [7010]
	B. Securities (at market)	<u>43,586,961</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>54,180,481</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>41,050,297</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-37,159,413</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>569,816,744</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,075,301</u> [7045]
	Less: amount offset by customer securities	<u>-235,713</u> [7047] <u>2,839,588</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>572,656,332</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>8,510,882</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>43,586,961</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>589,958,771</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>642,056,614</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>69,400,282</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,812,507</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>23,587,775</u> [7198]
	Excess	

INITIAL

End Date:7/4/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/7/2014

Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>8,452,783</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>44,767</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>78,825</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>89</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>1</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>32</u> [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:7/4/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/7/2014****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 segregation accounts over (under) Management	<u>0</u> [8770]

WINJAMMER FILING

AMENDMENT

End Date:7/7/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/8/2014

AMENDMENT**End Date:7/7/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/8/2014****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

5,034,542,000 03-JUL-2014
167,756,000

0
0 0

0 0
0 0

0
0

0
0

242,989,610**13,045,494****20,482,808****1,000,000 [7465]****0 [7475]**

AMENDMENT**End Date:7/7/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/8/2014****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 **38,782,735** [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash **28,292,080** [7315]
 - B. Securities (at market) **1,599,936** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **8,890,719** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **0** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **0** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **38,782,735** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **369,141** [7351]
- Less: amount offset by customer owned securities **-369,140** [7352] **1** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity **38,782,736** [7355]
- Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **38,782,736** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **20,818,574** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **20,818,574** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **1,599,936** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,599,936** [7570]
3. Equities with registered futures commission merchants
 - A. Cash **31,325,979** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **0** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **31,325,979** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash **0** [7640]
 - B. Securities **0** [7650]
 - C. Amount due to (from) clearing organization - daily variation **0** [7660]
 - D. Value of long option contracts **0** [7670]
 - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
 - A. Cash **0** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **0** [7720]
 - D. Value of long option contracts **0** [7730]
 - E. Value of short option contracts **0** [7735] **0** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **53,744,489** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **14,961,753** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **11,634,820** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **3,326,933** [7785]

AMENDMENT

End Date:7/7/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/8/2014

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>463,434,402</u> [7010]
	B. Securities (at market)	<u>43,578,646</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>51,264,284</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>41,422,873</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-37,342,061</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>562,358,144</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,461,034</u> [7045]
	Less: amount offset by customer securities	<u>-2,526,319</u> [7047] <u>2,934,715</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>565,292,859</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>6,084,982</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>43,578,646</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>586,823,515</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>636,487,143</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>71,194,284</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,223,429</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>25,970,855</u> [7198]
	Excess	

AMENDMENT**End Date:7/7/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/8/2014****Daily Segregation - Supplemental**

- Total gross margin deficiencies - Segregated Funds Origin	<u>15,462,941</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>968,529</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>523,019</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>83</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>4</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>25</u> [9107]
- Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.	

AMENDMENT**End Date:7/7/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/8/2014****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 segregation accounts over (under) Management	<u>0</u> [8770]

WINJAMMER FILING

INITIAL

End Date:7/8/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/9/2014

INITIAL**End Date:7/8/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/9/2014****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

5,025,234,000 07-JUL-2014**163,909,000****0****0 0****0 0****0 0****0****0****0****0****247,644,541****14,600,729****20,979,622****1,000,000 [7465]****0 [7475]**

INITIAL**End Date:7/8/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/9/2014****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 **41,120,603** [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash **28,583,591** [7315]
 - B. Securities (at market) **1,599,936** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **10,936,846** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **0** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **0** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **41,120,373** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **230** [7351]
- Less: amount offset by customer owned securities **0** [7352] **230** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **41,120,603** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **41,120,603** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **20,824,601** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **20,824,601** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **1,599,936** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,599,936** [7570]
3. Equities with registered futures commission merchants
 - A. Cash **32,690,148** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **0** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **32,690,148** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash **0** [7640]
 - B. Securities **0** [7650]
 - C. Amount due to (from) clearing organization - daily variation **0** [7660]
 - D. Value of long option contracts **0** [7670]
 - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
 - A. Cash **0** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **0** [7720]
 - D. Value of long option contracts **0** [7730]
 - E. Value of short option contracts **0** [7735] **0** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **55,114,685** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **13,994,082** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **12,336,181** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **1,657,901** [7785]

INITIAL**End Date:7/8/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/9/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>465,143,806</u> [7010]
	B. Securities (at market)	<u>43,577,944</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>48,877,329</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>41,371,772</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-37,279,971</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>561,690,880</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,357,532</u> [7045]
	Less: amount offset by customer securities	<u>-401,917</u> [7047] <u>2,955,615</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>564,646,495</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>17,831,780</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>43,577,944</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>574,972,257</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>636,381,981</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>71,735,486</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,171,720</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>26,563,766</u> [7198]
	Excess	

INITIAL

End Date:7/8/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/9/2014

Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>8,134,574</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>153,492</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>483,603</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>72</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>5</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>23</u> [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:7/8/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/9/2014****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 segregation accounts over (under) Management	<u>0</u> [8770]

WINJAMMER FILING

INITIAL

End Date:7/9/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/10/2014

INITIAL**End Date:7/9/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/10/2014****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%.

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

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

5,086,081,000 08-JUL-2014**164,163,000**00 00 00 00000**246,634,057****14,807,106****20,915,293****1,000,000 [7465]****0 [7475]**

INITIAL**End Date:7/9/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/10/2014****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

40,475,932 [7305]

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

A. Cash

28,573,459 [7315]

B. Securities (at market)

1,599,936 [7317]

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

10,293,061 [7325]

3. Exchange traded options

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

0 [7335]

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

0 [7337]

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

40,466,456 [7345]

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

180,476 [7351]

Less: amount offset by customer owned securities

-171,000 [7352] **9,476** [7354]

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

40,475,932 [7355]

Method (add lines 4 and 5)

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

40,475,932 [7360]

6.

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

21,848,019 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] **21,848,019** [7530]

2. Securities

A. In safekeeping with banks located in the United States

1,599,936 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] **1,599,936** [7570]

3. Equities with registered futures commission merchants

A. Cash

32,048,218 [7580]

B. Securities

0 [7590]

C. Unrealized gain (loss) on open futures contracts

0 [7600]

D. Value of long option contracts

0 [7610]

E. Value of short option contracts

0 [7615] **32,048,218** [7620]

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

A. Cash

0 [7640]

B. Securities

0 [7650]

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

0 [7660]

D. Value of long option contracts

0 [7670]

E. Value of short option contracts

0 [7675] **0** [7680]

5. Amounts held by members of foreign boards of trade

A. Cash

0 [7700]

B. Securities

0 [7710]

C. Unrealized gain (loss) on open futures contracts

0 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

0 [7735] **0** [7740]

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

0 [7760]

7. Segregated funds on hand

0 [7765]

8. Total funds in separate section 30.7 accounts

55,496,173 [7770]

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

15,020,241 [7380]

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

12,142,780 [7780]

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

2,877,461 [7785]

INITIAL**End Date:7/9/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/10/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>465,852,007</u> [7010]
	B. Securities (at market)	<u>43,581,103</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>47,855,974</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>41,311,574</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-38,237,840</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>560,362,818</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,091,235</u> [7045]
	Less: amount offset by customer securities	<u>-943,963</u> [7047] <u>2,147,272</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>562,510,090</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>19,570,185</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>43,581,103</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>574,235,734</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>637,387,022</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>74,876,932</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,000,807</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>29,876,125</u> [7198]
	Excess	

INITIAL

End Date:7/9/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/10/2014

Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>6,723,165</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>237,560</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>650,219</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>66</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>13</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>27</u> [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:7/9/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/10/2014****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]

WINJAMMER FILING

INITIAL

End Date:7/10/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/11/2014

INITIAL

End Date:7/10/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/11/2014

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

5,096,168,000 09-JUL-2014
163,597,000

0
0 0

0 0
0 0

0
0

0
0

257,699,508
15,743,746
21,875,460
1,000,000 [7465]
0 [7475]

INITIAL**End Date:7/10/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/11/2014****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

40,180,664 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash **29,047,099** [7315]
 - B. Securities (at market) **1,599,952** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **9,533,613** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **0** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **0** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **40,180,664** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **188,784** [7351]
- Less: amount offset by customer owned securities **-188,784** [7352] **0** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **40,180,664** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **40,180,664** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **21,824,216** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **21,824,216** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **1,599,952** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,599,952** [7570]
3. Equities with registered futures commission merchants
 - A. Cash **31,711,847** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **0** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **31,711,847** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash **0** [7640]
 - B. Securities **0** [7650]
 - C. Amount due to (from) clearing organization - daily variation **0** [7660]
 - D. Value of long option contracts **0** [7670]
 - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
 - A. Cash **0** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **0** [7720]
 - D. Value of long option contracts **0** [7730]
 - E. Value of short option contracts **0** [7735] **0** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **55,136,015** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **14,955,351** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **12,054,199** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **2,901,152** [7785]

INITIAL**End Date:7/10/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/11/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>465,744,364</u> [7010]
	B. Securities (at market)	<u>43,583,308</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>56,154,298</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>42,641,655</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-39,290,500</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>568,833,125</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,595,670</u> [7045]
	Less: amount offset by customer securities	<u>-276,998</u> [7047] <u>2,318,672</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>571,151,797</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>11,805,030</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>43,583,308</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>582,984,136</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>638,372,474</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>67,220,677</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>45,692,144</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>21,528,533</u> [7198]
	Excess	

INITIAL

End Date:7/10/2014

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/11/2014

Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>9,129,401</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>315,817</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>719,557</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>66</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>12</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>30</u> [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:7/10/2014****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:7/11/2014****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]