WINJAMMER FILING

INITIAL

End Date:8/1/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/2/2013

1.
 2.
 4.
 5.
 7.
 8.

End Date:8/1/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/2/2013

Daily Segregation - Cover Page

Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	_
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	0
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u></u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	_
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	3,257,321,000 31-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	_
Domestic Profit/Loss	<u>0</u>
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	0
Domestic OTE	<u>0</u>
Foreign OTE SPAN	<u>0</u>
Customer SPAN Calculation	232,247,298
Non-Customer SPAN Calcualation	4,373,33 <u>6</u>
Proprietary Capital Charges	18,929,651
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	1,747 [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:8/1/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/2/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:8/1/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/2/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>58,540,666</u> [7360]
2.	Total funds in separate section 30.7 accounts	84,990,536 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,449,870 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	 -
1.	Cash in banks	
	A. Banks located in the United States	11,650,813 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,650,813</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	73,345,271 [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	-5,548 [7615] 73,339,723 [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</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	0 [7675] 0 [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	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]

<u>**0**</u> [7765]

84,990,536 [7770]

14.

End Date:8/1/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/2/2013

Daily Segregation - Segregation Statement

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

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

	SEGREGATION REQUIREMENTS (Section 40(2) of the CEACI)	
1.	Net ledger balance	
	A. Cash	648,967,134 [7010]
	B. Securities (at market)	32,298,949 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-54,679,092</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	34,802,385 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,772,293</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	637,617,083 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,164,753 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,164,753</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	639,781,836 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	44,789,224 [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	32,298,949 [7090]
	market)	
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	<u>0</u> [7120]
	market)	
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>646,368,530</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>723,456,703</u> [7180]

83,674,867 [7190]

End Date:8/1/2013

line 13)

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/2/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>o</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>o</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)	0 [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</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)	0 [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)	0 [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>o</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>
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	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/2/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/5/2013

1. 2. 3. 4. 5. 6. 7.

End Date:8/2/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/5/2013

Daily Segregation - Cover Page

Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>o</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u></u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> <u>0</u>
Current ANC: on	3,243,438,000 01-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	<u>-</u>
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u>
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN OF A LOCAL CONTRACTOR OF A LOCAL CONTRA	
Customer SPAN Calculation	<u>239,696,477</u>
Non-Customer SPAN Calcualation	<u>6,606,756</u>
Proprietary Capital Charges	<u>19,704,259</u>
Minimum Dollar Amount Requirement Other NFA Dollar Amount Requirement	<u>1,000,000</u> [7465]
Number of active customer accounts	<u>0</u> [7475] <u>1,747</u> [8070]
Percentage of customer who are speculative traders	83 [8071]
Percentage of customers who are hedge traders	<u>55</u> [567 1] <u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	116 [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]

End Date:8/2/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/5/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/2/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/5/2013

Daily Segregation - Secured Amounts

	my ocgregation - occarca Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	57,731,695 [7360]
2.	Total funds in separate section 30.7 accounts	84,601,391 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,869,696 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>11,712,454</u> [7500]
	B. Other banks designated by the Commission	0 [7520] 11,712,454 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	72,892,516 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-3,579</u> [7615] <u>72,888,937</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>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</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>o</u> [7735] <u>o</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]
0	T 1 1 () 1	04 004 004 [7770]

84,601,391 [7770]

14.

End Date:8/2/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/5/2013

Daily Segregation - Segregation Statement

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

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

	SECRECATION REQUIREMENTO(Section 4a(2) of the SEACT)	
1.	Net ledger balance	
	A. Cash	<u>655,258,821</u> [7010]
	B. Securities (at market)	32,314,324 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-46,009,608</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	34,308,248 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,739,603</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	653,132,182 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,141,260 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,141,260</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	655,273,442 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	52,996,394 [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	<u>32,314,324</u> [7090]
	market)	
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	<u>0</u> [7120]
_	market)	
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>o</u> [7132]
4.4	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	651,832,402 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
46	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	737,143,120 [7180]

81,869,678 [7190]

End Date:8/2/2013

line 13)

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/5/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>o</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>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</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>o</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>
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	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/5/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/6/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/5/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/6/2013

Daily Segregation - Cover Page

7 3 3	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	_ <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
Current ANC: on	3,251,210,000 02-AUG-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>_</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u> </u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u> </u>
SPAN	_
Customer SPAN Calculation	<u>242,741,365</u>
Non-Customer SPAN Calcualation	6,272,268
Proprietary Capital Charges	<u>19,921,091</u>
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	0 [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:8/5/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/6/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/5/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/6/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>60,503,260</u> [7360]
2.	Total funds in separate section 30.7 accounts	87,193,646 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,690,386 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	11,742,556 [7500]
	B. Other banks designated by the Commission	0 [7520] 11,742,556 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	75,455,201 [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	0 [7600]
	D. Value of long option contracts	<u>o</u> [7610]
	E. Value of short option contracts	<u>-4,111</u> [7615] <u>75,451,090</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>o</u> [7675] <u>o</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]
•	T + 16 1 1 1 00 T +	

87,193,646 [7770]

14.

End Date:8/5/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/6/2013

Daily Segregation - Segregation Statement

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

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEACL)	
1.	Net ledger balance	
	A. Cash	<u>652,967,854</u> [7010]
	B. Securities (at market)	32,342,958 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-52,728,761</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	33,983,038 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,281,966</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>644,283,123</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,136,115 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,136,115</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	646,419,238 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	59,182,034 [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	32,342,958 [7090]
	market)	
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	<u>0</u> [7120]
	market)	
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>640,848,076</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>732,373,068</u> [7180]

85,953,830 [7190]

End Date:8/5/2013

line 13)

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/6/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>o</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>o</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)	0 [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</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)	0 [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)	0 [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>o</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>
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	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/6/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/7/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/6/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/7/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	_ <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
an i orosinago rango or sisaroa errapo esesente conacerar requires sectiosis. 70 ana 70.	
Current ANC: on	3,247,519,000 05-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	=
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u> </u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	<u> </u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>o</u>
SPAN	=
Customer SPAN Calculation	<u>246,959,730</u>
Non-Customer SPAN Calcualation	<u>5,924,037</u>
Proprietary Capital Charges	20,230,701
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>nessisss</u> [1.188] <u>0</u> [7475]
Number of active customer accounts	1,747 [8070]
Percentage of customer who are speculative traders	83 [8071]
Percentage of customers who are hedge traders	17 [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>5</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
11, to the terrest interest indignitiate energy to determine.	<u>=</u> [, -]

End Date:8/6/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/7/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:8/6/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/7/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>60,272,756</u> [7360]
2.	Total funds in separate section 30.7 accounts	84,002,091 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	23,729,335 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	18,689,927 [7500]
	B. Other banks designated by the Commission	0 [7520] 18,689,927 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	65,315,358 [7580]
	B. Securities	<u>o</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>-3,194</u> [7615] <u>65,312,164</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]

<u>**0**</u> [7765]

84,002,091 [7770]

End Date:8/6/2013

market)

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

12.

13.

14.

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II **Submit Date:8/7/2013**

Daily Segregation - Segregation Statement

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

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

	OLONEO, THOM TEROITEMENT O(OCCION 40(2) OF the OLYON	
1.	Net ledger balance	
	A. Cash	<u>655,998,229</u> [7010]
	B. Securities (at market)	32,345,023 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-56,926,703</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	31,873,519 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,805,149</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	640,484,919 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,316,105 [7045]
	Less: amount offset by customer securities	<u>-133,841</u> [7047] <u>2,182,264</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	642,667,183 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>58,151,578</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,345,023 [7090]
	market)	
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)	0 [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7120]
	market)	
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	636,682,874 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7160]
		- •

<u>**0**</u> [7170]

727,179,475 [7180]

84,512,292 [7190]

End Date:8/6/2013

line 13)

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/7/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>o</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>o</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)	0 [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</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)	0 [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)	0 [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>o</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>
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	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/7/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/8/2013

1.
 2.
 4.
 5.
 7.
 8.

End Date:8/7/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/8/2013

Daily Segregation - Cover Page

Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	_
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	0
c. Dollar amount range between: and; ord. Percentage range of customer segregated funds required between: % and %.	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between. % and %.	<u>5</u> <u>10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>o o</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5</u>
FCM's Cleared Swape Customer Colleteral Desidual Interest Terret (shape and)	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
a. For contago rango or sioarou ovrapo sastemor conatoral roquirou between 70 and 70.	22
Current ANC: on	3,249,273,000 06-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u> <u>0</u>
Foreign Debit/Deficit	<u>o</u>
Proprietary Profit/Loss Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u>v</u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	_
Customer SPAN Calculation	<u>256,608,906</u>
Non-Customer SPAN Calcualation	<u>6,790,779</u>
Proprietary Capital Charges	<u>21,071,975</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076] 0 [8077]
Do you offer reduced intraday margin rates to customers? If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8077] <u>o</u> [8078]
ii 30, what is the lowest initialay margin rate offered to customers:	<u>♥</u> [0070]

End Date:8/7/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/8/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:8/7/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/8/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	61,506,187 [7360]
2.	Total funds in separate section 30.7 accounts	85,216,265 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	23,710,078 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	18,661,396 [7500]
	B. Other banks designated by the Commission	0 [7520] 18,661,396 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	66,561,610 [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>-6,741</u> [7615] <u>66,554,869</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]

<u>**0**</u> [7765]

85,216,265 [7770]

End Date:8/7/2013

market)

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

12.

13.

14.

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/8/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	650,497,373 [7010]
	B. Securities (at market)	32,355,523 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-73,590,998</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	30,502,239 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-23,897,992 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	615,866,145 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,800,664 [7045]
	Less: amount offset by customer securities	<u>-608,216</u> [7047] <u>2,192,448</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	618,058,593 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>56,570,154</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	32,355,523 [7090]
	market)	
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	o [7130]
10.	Exchange traded options	<u>o</u> [/ 130]
	A. Value of open long option contracts	o [7132]
	B. Value of open short option contracts	<u>o</u> [7133]
11.	Net equities with other FCMs	<u>•</u> [1 100]
	A. Net liquidating equity	621,752,946 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7160]
	The second of th	± '

<u>**0**</u> [7170]

710,678,623 [7180]

92,620,030 [7190]

End Date:8/7/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/8/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>o</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>o</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</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>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</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>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/8/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/9/2013

1.
 2.
 4.
 5.
 7.
 8.

End Date:8/8/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/9/2013

Daily Segregation - Cover Page

Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	3,224,929,000 07-AUG-2013
Broker Dealer Minimum	0
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>o</u>
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>255,642,297</u>
Non-Customer SPAN Calcualation	<u>7,328,063</u>
Proprietary Capital Charges	<u>21,037,629</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:8/8/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/9/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:8/8/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/9/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	64,186,193 [7360]
2.	Total funds in separate section 30.7 accounts	90,739,215 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,553,022 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,653,696 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,653,696 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	69,094,118 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	<u>-8,599</u> [7615] <u>69,085,519</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>o</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</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]

<u>**0**</u> [7765]

90,739,215 [7770]

4.

End Date: 8/8/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date: 8/9/2013

Daily Segregation - Segregation Statement

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

١.	Net ledger balance	
	A. Cash	<u>663,449,359</u> [7010]
	B. Securities (at market)	32,061,936 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-72,431,658</u> [7030]
3.	Exchange traded options	

A. Add market value of open option contracts purchased on a contract market 30,258,068 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market **-23,610,341** [7033] Net equity (deficit) (add lines 1, 2 and 3) **629,727,364** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount **2,959,471** [7045] Less: amount offset by customer securities <u>-670,457</u> [7047] <u>2,289,014</u> [7050]

6. Amount required to be segregated (add lines 4 and 5) **632,016,378** [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts A. Cash **63,454,113** [7070] B. Securities representing investments of customers' funds (at market) **0** [7080]

C. Securities held for particular customers or option customers in lieu of cash (at 32,061,936 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets **0** [7100] B. Securities representing investments of customers' funds (at market) **0** [7110] C. Securities held for particular customers or option customers in lieu of cash (at **0** [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets **0** [7130]

10. Exchange traded options A. Value of open long option contracts **0** [7132]

B. Value of open short option contracts **0** [7133] 11. Net equities with other FCMs A. Net liquidating equity **622,187,003** [7140]

B. Securities representing investments of customers' funds (at market) **0** [7150] C. Securities held for particular customers or option customers in lieu of cash (at **0** [7160]

market) 12. Segregated funds on hand **0** [7170]

13. Total amount in segregation (add lines 7 through 12) **717,703,052** [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) **85,686,674** [7190]

End Date:8/8/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/9/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	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>o</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>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</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>o</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</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>
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>o</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/9/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/12/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/9/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/12/2013

Daily Segregation - Cover Page

7 3 3	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	_ <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
Current ANC: on	3,220,480,000 08-AUG-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>_</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u> </u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u> </u>
SPAN	_
Customer SPAN Calculation	<u>258,916,065</u>
Non-Customer SPAN Calcualation	7,437,316
Proprietary Capital Charges	21,308,271
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	116 [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	0 [8077]
If so, what is the lowest intraday margin rate offered to customers?	0 [8078]

End Date:8/9/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/12/2013

For which products are the lowest intraday margin rates offered?

9. Lowest round turn commission rate offered 3 [8080]
11. Highest round turn commission rate offered 90 [8081]
12. Is the system used to monitor customer risk a proprietary, purchased or leased 3

system?

8.

End Date:8/9/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/12/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	64,796,125 [7360]
2.	Total funds in separate section 30.7 accounts	92,186,902 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	27,390,777 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,682,240 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,682,240 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>o</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	70,513,276 [7580]
	B. Securities	<u>o</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>-8,614</u> [7615] <u>70,504,662</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>o</u> [7675] <u>o</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>o</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>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	T-t-1 for de la companda de ettas 00 7	00 400 000 [7770]

92,186,902 [7770]

13.

14.

End Date:8/9/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/12/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

1.	Net ledger balance	
	A. Cash	<u>662,606,553</u> [7010]
	B. Securities (at market)	32,367,071 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-71,839,247 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	31,155,709 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-24,100,474 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	630,189,612 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,809,749 [7045]
	Less: amount offset by customer securities	<u>-622,332</u> [7047] <u>2,187,417</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	632,377,029 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	66,164,197 [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	32,367,071 [7090]
	market)	
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	<u>0</u> [7120]
•	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	A F= 4001
	A. Value of open long option contracts	<u>0</u> [7132]
44	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>620,483,145</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	0 [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
4.0		<u> </u>

719,014,413 [7180]

86,637,384 [7190]

End Date:8/9/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/12/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

A. Cash B. Securities (at market) Q. [8500] B. Securities (at market) Q. [8510] Q. [8510] Q. [8510] Q. [8520] Q. [8520] Q. [8520] Q. [8520] Q. [8520] Q. [8520] Q. [8530] D. Market value of open cleared swaps option contracts purchased D. Market value of open cleared swaps option contracts granted (sold) Q. [8540] Q. [8540] Q. [8550] Q. [8550] Q. [8550] Q. [8550] Q. [8550] Q. [8560] Q. [8570] Q. [8560] Q. [8570] Q. [8570] Q. [8580] Q. [8580] Q. [8570] Q. [8580] Q. [8680] Q	1.	Net ledger balance	
2. Net unrealized profit (loss) in open cleared swaps 3. Cleared swaps options 4. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) 9. [8540] 9. Market value of open cleared swaps option contracts granted (sold) 9. [8550] 9. Met Equity (deficit) (add lines 1, 2, and 3) 9. [8560] 9. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1. Less: amount offset by customer owned securities 9. [8560] 9. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 9. [8590] 9. Funds in Cleared Swaps Customer Segregated Accounts 9. Deposited in cleared swaps customer Segregated Accounts 9. Securities representing investments of cleared swaps customers' funds (at market) 9. Securities representing investments of cleared swaps customers funds (at market) 9. C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Respect to the segregated accounts 9. A. Cash 9. Securities representing investments of cleared swaps customers' funds (at market) 9. Respect to the segregated accounts 9. Securities held for particular cleared swaps customers' funds (at market) 9. Respect to the segregated accounts 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options 11. Net equities with other FCMs 12. Value of open cleared swaps short option contracts 13. Net equities with other FCMs 14. Net liquidating equity 15. Securities representing investments of cleared swaps customers' funds (at market) 16. Cleared swaps customer funds (at market) 17. Cleared swaps customer funds 18. Securities representing investments of cleared swaps customers' funds (at market) 19. [8690] 10. Cleared swaps customer segregation (add lines 7 through 12) 10. Cleared swaps customer segregation (add lines 7 through 12) 11. Particular cleared swaps customers segregation (add lines 7 through 12) 12. Cleared swaps customer segregation (add lines 7 through 12) 13. Total amount i		A. Cash	<u>0</u> [8500]
3. Cleared swaps options A. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) Q [8540] Q [8540] Q [8540] Q [8540] Q [8540] Q [8540] Q [8550] S. Accounts liquidating to a deficit and accounts with debit balances - gross amount debit balances - gross amount Q [8560] Less: amount offset by customer owned securities Q [8570] Q [8580] Q [8590] Q [B. Securities (at market)	<u>0</u> [8510]
A. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Met Equity (deficit) (add lines 1, 2, and 3) C. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities C. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Enunds in Cleared Swaps Customer Segregated Accounts C. Deposited in cleared swaps customer segregated Accounts C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held fo	2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
B. Market value of open cleared swaps option contracts granted (sold) 4. Net Equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8600] B. Securities representing investments of cleared swaps customers' support of the segregated accounts A. Cash A. Cash B. Securities representing investments of cleared swaps customers as gregated accounts A. Cash B. Securities representing investments of cleared swaps customers as gregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8630] P. Net settlement from (to) derivatives clearing organizations Q [8660] D. Cleared swaps options A. Value of open cleared swaps long option contracts Q [8670] B. Value of open cleared swaps short option contracts Q [8680] D. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] C. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] C. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] C. Securities held for particular cleared swaps customers in lieu of	3.	Cleared swaps options	
4. Net Equity (deficit) (add lines 1, 2, and 3) Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) D. (18630) Net settlement from (to) derivatives clearing organizations D. (18660) Net settlement from (to) derivatives clearing organizations D. (18660) D. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts D. (18670) B. Value of open cleared swaps short option contracts A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. (18710) Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. (18710) Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers in lieu of cash (at market) D. (18720)		A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Q [8560] Less: amount offset by customer owned securities Q [8570] Q [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8600] B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8650] 9. Net settlement from (to) derivatives clearing organizations Q [8660] 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts Q [8670] B. Securities representing investments of cleared swaps customers' funds (at market) Q [8690] B. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers' funds (at market) Q [8710] 13. Total amount in cleared swaps customers segregation (add lines 7 through 12) Q [8715] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
debit balances - gross amount Less: amount offset by customer owned securities Q [8570] Q [8580] Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8600] B. Securities nepresenting investments of cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers' funds (at market) Q [8620] A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8650] Q [8660] Net settlement from (to) derivatives clearing organizations Q [8660] Cleared swaps options A. Value of open cleared swaps long option contracts Q [8670] B. Value of open cleared swaps short option contracts Q [8680] Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities held for particular cleared swaps customers' funds (at market) Q [8710] Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers' funds (at market) Q [8710] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers' funds (at market) Q [8710] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers' funds (at market) Q [8710] Q [8710] G [8710] G [8710] G [8710] G [8710] G	4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
Less: amount offset by customer owned securities Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) A. Cash B. Securities representing investments of cleared swaps customers segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8650] Net settlement from (to) derivatives clearing organizations Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts D. [8670] B. Value of open cleared swaps short option contracts D. [8680] Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8710] Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8710] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8710] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8710] Cleared swaps customer funds on hand A. Cash D. [8710] D. [8710]	5.	Accounts liquidating to a deficit and accounts with	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) Q [8630] B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8660] Q [8660] Q [8660] Q [8670] Q [8670] D [8670] D [8680] Q [8670] D [8680] Q [8690] D [8690] D [8690] D [8700] C Securities with other FCMs A. Net liquidating equity D [8690] D [8700] C Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8700] C Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] C Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] C Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] C Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8715] J Cotal amount in cleared swaps customer segregation (add lines 7 through 12) Q [8720] Lexcess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		debit balances - gross amount	<u>0</u> [8560]
Funds in Cleared Swaps Customer Segregated Accounts Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Defect B. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Defect C. Securities representing investments of cleared swaps customers' funds (at market) Defect C. Securities representing investments of cleared swaps customers in lieu of cash (at market) Defect Def		Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8650] 9. Net settlement from (to) derivatives clearing organizations Q [8660] 10. Cleared swaps options A. Value of open cleared swaps long option contracts Q [8670] B. Value of open cleared swaps short option contracts Q [8680] 11. Net equities with other FCMs A. Net liquidating equity Q [8690] B. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) Q [8730]	6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8640] Q. Net settlement from (to) derivatives clearing organizations Q. [8660] Q. Net settlement from (to) derivatives clearing organizations Q. [8670] Q. Selared swaps options A. Value of open cleared swaps long option contracts Q. [8670] Q. Selared swaps swaps short option contracts Q. [8680] Q. Ret liquidating equity Q. [8680] Q. [8690] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [870] Q. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8710] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [8710] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [8710] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [8715] Q. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8720] Q. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8720] Q. [8720] A. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		Funds in Cleared Swaps Customer Segregated Accounts	
B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) Q. [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8650] 9. Net settlement from (to) derivatives clearing organizations Q. [8660] 10. Cleared swaps options A. Value of open cleared swaps long option contracts Q. [8670] B. Value of open cleared swaps short option contracts Q. [8670] B. Vet equities with other FCMs A. Net liquidating equity Q. [8690] B. Securities representing investments of cleared swaps customers' funds (at market) Q. [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q. [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8715] Total amount in cleared swaps customer segregation (add lines 7 through 12) Q. [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	7.	Deposited in cleared swaps customer segregated accounts at banks	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8650] Met settlement from (to) derivatives clearing organizations Q. [8660] D. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts Q. [8670] B. Value of open cleared swaps short option contracts A. Net liquidating equity B. Securities with other FCMs A. Net liquidating equity C. Securities held for particular cleared swaps customers' funds (at market) Q. [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8710] Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8715] Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		A. Cash	<u>0</u> [8600]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts D. [8670] B. Value of open cleared swaps short option contracts D. [8680] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8700] C. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) D. [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8715] Total amount in cleared swaps customer segregation (add lines 7 through 12) D. [8720] Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts C. Securities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8715] Total amount in cleared swaps customer segregation (add lines 7 through 12) D. [8720] Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts D. [8670] B. Value of open cleared swaps short option contracts D. [8680] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8700] Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) D. [8710] 12. Total amount in cleared swaps customer segregation (add lines 7 through 12) D. [8720] D. [8730]	8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts D. [8680] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8715] C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8715] C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8720] C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market)		segregated accounts	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts O [8670] B. Value of open cleared swaps short option contracts O [8680] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) O [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) O [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) O [8720] O [8730]		A. Cash	<u>0</u> [8630]
9. Net settlement from (to) derivatives clearing organizations Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts D. [8670] B. Value of open cleared swaps short option contracts O. [8680] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) O. [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) O. [8715] Total amount in cleared swaps customer segregation (add lines 7 through 12) O. [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts D. [8670] B. Value of open cleared swaps short option contracts D. [8680] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8700] C. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8715] D. [8720] D. [8720] D. [8730]		C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts D. [8670] B. Value of open cleared swaps short option contracts D. [8680] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D. [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) D. [8720] D. [8730]	9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
B. Value of open cleared swaps short option contracts Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Description of the particular cleared swaps customers in lieu of cash (at market) Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	10.	Cleared swaps options	
11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	11.	Net equities with other FCMs	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from		A. Net liquidating equity	<u>0</u> [8690]
12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 15. Q [8720] 16. Q [8730]		B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 15. Q 0 [8715] 16. Q 1 [8720]		C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 0 [8730]	12.	Cleared swaps customer funds on hand	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 15. Q 0 [8715] 16. Q 0 [8720] 17. Q 0 [8720]		A. Cash	<u>0</u>
 Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from [8720] 		B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 0 [8730]		C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
· • • • • • • • • • • • • • • • • • • •		Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
line 13)	14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
		line 13)	

WINJAMMER FILING

INITIAL

End Date:8/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/13/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/13/2013

Daily Segregation - Cover Page

7 - 3 - 3 3 -	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer segregated funds required: %; or	<u></u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u></u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
	
Current ANC: on	3,235,791,000 09-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	_
Domestic OTE	<u>o</u>
Foreign OTE	<u></u>
SPAN	_
Customer SPAN Calculation	<u>258,434,001</u>
Non-Customer SPAN Calcualation	7,508,811
Proprietary Capital Charges	21,275,42 5
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	1,700 [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	0 [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
	

End Date:8/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/13/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. 3

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/13/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	65,851,908 [7360]
2.	Total funds in separate section 30.7 accounts	93,431,904 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	27,579,996 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,656,985 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,656,985 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	71,783,813 [7580]
	B. Securities	<u>o</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>-8,894</u> [7615] <u>71,774,919 [7620]</u>
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>o</u> [7675] <u>o</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>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</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]

93,431,904 [7770]

13.

14.

End Date:8/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/13/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

1.	Net ledger balance	
	A. Cash	<u>662,458,641</u> [7010]
	B. Securities (at market)	32,345,708 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-67,774,355</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	34,812,907 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,343,564</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	636,499,337 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,626,379 [7045]
	Less: amount offset by customer securities	<u>-466,238</u> [7047] <u>2,160,141</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	638,659,478 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>66,533,976</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	<u>32,345,708</u> [7090]
	market)	
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>o</u> [7132]
	B. Value of open short option contracts	<u>o</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	626,186,097 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>o</u> [7170]
		= L '' ''

725,065,781 [7180]

86,406,303 [7190]

End Date:8/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/13/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>o</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>o</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>o</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	0 [8570] 0 [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>o</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>o</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>o</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/13/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/14/2013

2.
 3.
 5.
 7.
 8.

End Date:8/13/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/14/2013

Daily Segregation - Cover Page

Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	_
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	3,240,220,000 12-AUG-2013
Broker Dealer Minimum	0
Debit/Deficit - CustomersCurrent AmountGross Amount	≚
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>o</u>
Foreign Profit/Loss	<u> </u>
Proprietary Open Trade Equity	_
Domestic OTE	<u>o</u>
Foreign OTE	<u> </u>
SPAN	_
Customer SPAN Calculation	<u>268,579,804</u>
Non-Customer SPAN Calcualation	7,628,299
Proprietary Capital Charges	22,096,648
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	0 [8078]
,	- L** ***

End Date:8/13/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/14/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. 3

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/13/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/14/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>65,649,376</u> [7360]
2.	Total funds in separate section 30.7 accounts	93,595,100 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	27,945,724 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,616,012 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,616,012 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	71,985,076 [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	<u>-5,988</u> [7615] <u>71,979,088 [7620]</u>
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>o</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	0 [7735] 0 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>o</u> [7765]
_		

93,595,100 [7770]

13.

14.

End Date:8/13/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/14/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

	SEGREGATION REQUIREMENTS (Section 44(2) of the CEACT)	
1.	Net ledger balance	
	A. Cash	<u>667,348,466</u> [7010]
	B. Securities (at market)	32,300,543 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-79,289,903 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	39,880,912 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,631,443</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	634,608,575 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,371,875 [7045]
	Less: amount offset by customer securities	<u>-209,251</u> [7047] <u>2,162,624</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	636,771,199 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>72,248,740</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,300,543</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
0.	A. Cash	<u>o</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7120]
	market)	<u>•</u> [20]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	0 [7130]
10.	Exchange traded options	21 33
	A. Value of open long option contracts	0 [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	<u>-</u>
	A. Net liquidating equity	617,997,422 [7140]
	B. Securities representing investments of customers' funds (at market)	0 [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	-
12.	Segregated funds on hand	<u>0</u> [7170]

722,546,705 [7180]

85,775,506 [7190]

End Date:8/13/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/14/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>o</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>o</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>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</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>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</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>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/14/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/15/2013

1.
 2.
 4.
 5.
 7.
 8.

End Date:8/14/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/15/2013

Daily Segregation - Cover Page

my cognogation covort ago	
Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	<u>barney.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	0
a. Minimum dollar amount: ; orb. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5</u> 10
d. Fercentage range of customer secured funds required between. % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	3,253,078,000 13-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u>
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity Domestic OTE	0
	<u>0</u>
Foreign OTE SPAN	<u>0</u>
Customer SPAN Calculation	<u>273,100,542</u>
Non-Customer SPAN Calcualation	8,430,730
Proprietary Capital Charges	<u>22,522,502</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</u>
Number of active customer accounts	1,700 [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	o [8078]
, -	

End Date:8/14/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/15/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. 3

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/14/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/15/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	66,225,760 [7360]
2.	Total funds in separate section 30.7 accounts	94,828,822 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	28,603,062 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,654,987 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,654,987</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	73,178,481 [7580]
	B. Securities	<u>o</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>-4,646</u> [7615] <u>73,173,835</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>o</u> [7675] <u>o</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>o</u> [7735] <u>o</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]
_		

94,828,822 [7770]

End Date:8/14/2013

market)

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

12.

13.

14.

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/15/2013

Daily Segregation - Segregation Statement

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

	SEGNEGATION REQUIREMENTS (Section 4d(2) of the CEACL)	
1.	Net ledger balance	
	A. Cash	673,197,453 [7010]
	B. Securities (at market)	32,261,246 [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-75,793,540</u> [7030]
ა.	Exchange traded options	20 504 242 [7000]
	A. Add market value of open option contracts purchased on a contract market	<u>39,504,940</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-26,055,182</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>643,114,917</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,419,700</u> [7045]
	Less: amount offset by customer securities	<u>-196,126</u> [7047] <u>2,223,574</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	645,338,491 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	74,975,240 [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	32,261,246 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>o</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	0 [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>o</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	0 [7132]
	B. Value of open short option contracts	<u>o</u> [7133]
11.	Net equities with other FCMs	<u> </u>
	A. Net liquidating equity	627,778,892 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7160]
	C. Coccanico nela loi particular customers of option customers in fied of customers	<u>•</u> [, 100]

<u>**0**</u> [7170]

735,015,378 [7180]

89,676,887 [7190]

End Date:8/14/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/15/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	Olcarca Gwapa Gastorner 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>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/16/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/16/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	<u></u>
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sisaroa errape esesente constituir equinos sectiosis. 70 ana 70.	<u> </u>
Current ANC: on	3,231,433,000 14-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	-
Customer SPAN Calculation	<u>266,391,116</u>
Non-Customer SPAN Calcualation	7,806,612
Proprietary Capital Charges	21,935,818
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	o [8078]
, , , , , , , , , , , , , , , , , , , ,	-· ·

End Date:8/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/16/2013

For which products are the lowest intraday margin rates offered?

9. Lowest round turn commission rate offered 3 [8080]
11. Highest round turn commission rate offered 90 [8081]
12. Is the system used to monitor customer risk a proprietary, purchased or leased 3

system?

8.

End Date:8/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/16/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	66,062,002 [7360]
2.	Total funds in separate section 30.7 accounts	94,863,369 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	28,801,367 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,705,160 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,705,160 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	73,164,207 [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-5,998</u> [7615] <u>73,158,209</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>o</u> [7675] <u>o</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>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</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]

94,863,369 [7770]

13.

14.

End Date:8/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/16/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

	020112011112Q011121110(000tion 14(2) 01 till 02/tot)	
1.	Net ledger balance	
	A. Cash	670,139,583 [7010]
	B. Securities (at market)	32,120,361 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-73,409,188 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>43,886,441</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,195,810</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	648,541,387 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,572,244 [7045]
	Less: amount offset by customer securities	<u>-343,626</u> [7047] <u>2,228,618</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>650,770,005</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	77,141,007 [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	32,120,361 [7090]
	market)	
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	<u>0</u> [7120]
	market)	
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>o</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	631,100,375 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
4.0		

740,361,743 [7180]

89,591,738 [7190]

End Date:8/15/2013

line 13)

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/16/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>o</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>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</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>o</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>
40	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	<u>0</u> [8730]

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Depository Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Carrying Broker Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Foreign Exempt Carrying Broker Relationships

Name Country Active Date Added

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Clearing House Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Segregation Investment Detail

Cash at Banks	77,141,008	9730
US Government Securities	0	9600
Bank Certificates of Deposit	0	9610
Money Market Funds	0	9620
Municipal Securities	0	9635
Government Sponsored Enterprise Securities	0	9655
Customer Owned Investments	32,120,361	9698
Receivables from FCMs	631,100,375	9697
Total	740,361,744	9699
	US Government Securities Bank Certificates of Deposit Money Market Funds Municipal Securities Government Sponsored Enterprise Securities Customer Owned Investments Receivables from FCMs	US Government Securities 0 Bank Certificates of Deposit 0 Money Market Funds 0 Municipal Securities 0 Government Sponsored Enterprise Securities 0 Customer Owned Investments 32,120,361 Receivables from FCMs 631,100,375

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Secured Investment Detail

1.	Cash at Banks	21,705,160	8245
2.	US Government Securities	0	8600
3.	Bank Certificates of Deposit	0	8610
4.	Money Market Funds	0	8620
5.	Municipal Securities	0	8630
6.	Government Sponsored Enterprise Securities	0	8650
7.	Customer Owned Investments	0	8695
8.	Receivables from FCMs	73,158,210	8697
	Total	94,863,370	8699

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Swaps Investment Detail

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen **Contact Phone** 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

> **Submit Date** Stanley Tulloch, 08/16/2013

Itemized Details

	Total Amount	Amount Subject To Repo
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	9,103,232	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	12,601,928	0
	21,705,160	0
Box8695 CITIGROUP GLOBAL MARKETS INC	0	0
	0	
JP MORGAN CHASE LONDON		0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box8697	0	0
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	102,391	0
MORGAN STANLEY & CO LLC	73,055,819	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	73,158,210	0
Box9697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	18,586,860	0
MORGAN STANLEY & CO LLC	612,513,515	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
D., 2000	631,100,375	0
Box9698 CITIGROUP GLOBAL MARKETS INC	0	0
	•	· ·

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/15/2013

	Submit Date	Stanley Tulloch, 08/16/2013
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	32,120,361	0
CITIBANK N A	0	0
	32,120,361	0
Box9730		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	10,472,699	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	66,668,309	0
	77,141,008	0

WINJAMMER FILING

INITIAL

End Date:8/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/19/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/19/2013

Daily Segregation - Cover Page

7 - 3 - 3	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-35</u> 03
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer segregated funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
	<u> </u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
	<u> </u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>o</u>
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
a. For our mage hange of closified emaps education of contact and equipment between 1.70 and 70.	<u> </u>
Current ANC: on	3,243,161,000 15-AUG-2013
Broker Dealer Minimum	0
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0</u> 0
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u>-</u>
Domestic OTE	<u>o</u>
Foreign OTE	<u></u>
SPAN	-
Customer SPAN Calculation	<u>229,576,905</u>
Non-Customer SPAN Calcualation	<u>5,561,907</u>
Proprietary Capital Charges	18,811,10 <u>5</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	84 [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
,	₹ []

End Date:8/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/19/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:8/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/19/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	65,719,921 [7360]
2.	Total funds in separate section 30.7 accounts	94,988,832 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,268,911 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,668,699 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,668,699</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	73,327,269 [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>-7,136</u> [7615] <u>73,320,133</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>o</u> [7675] <u>o</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]

<u>**0**</u> [7765]

94,988,832 [7770]

13.

14.

End Date:8/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/19/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

1.	Net ledger balance	
	A. Cash	671,945,729 [7010]
	B. Securities (at market)	<u>32,078,346</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-82,997,352 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	42,219,399 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,452,445</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	638,793,677 [7040]
5.	Accounts liquidating to a deficit and accounts with	<u></u> :
	debit balances - gross amount	2,591,640 [7045]
	Less: amount offset by customer securities	-262,860 [7047] 2,328,780 [7050]
6.	Amount required to be segregated (add lines 4 and 5)	641,122,457 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	<u> </u>
7.	Deposited in segregated funds bank accounts	
	A. Cash	79,381,547 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,078,346 [7090]
	market)	
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	<u>0</u> [7120]
	market)	
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	621,085,530 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
4.0		

732,545,423 [7180]

91,422,966 [7190]

End Date:8/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/19/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	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>o</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>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</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>o</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</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>
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>o</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/20/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/20/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
· · · · · · · · · · · · · · · · · · ·	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sioaroa orrapo sastemor conaceran roquinos sociocem 70 ana 70.	<u> </u>
Current ANC: on	3,257,667,000 16-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	_
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	-
Customer SPAN Calculation	237,985,327
Non-Customer SPAN Calcualation	<u>6,195,538</u>
Proprietary Capital Charges	<u>19,534,469</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	1,700 [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	16 [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>• = 0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
,	₹ [1

End Date:8/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/20/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:8/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/20/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	64,887,311 [7360]
2.	Total funds in separate section 30.7 accounts	94,528,870 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,641,559 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,676,873 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,676,873 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	72,857,490 [7580]
	B. Securities	<u>o</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>-5,493</u> [7615] <u>72,851,997</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>o</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7760]
7	Opening metal founds on bound	• [770F]

<u>**0**</u> [7765]

94,528,870 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

End Date:8/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/20/2013

Daily Segregation - Segregation Statement

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

	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEACL)	
1.	Net ledger balance	
	A. Cash	674,211,182 [7010]
	B. Securities (at market)	32,029,652 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-80,927,220</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>44,048,707</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,510,531</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>644,851,790</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,534,029 [7045]
	Less: amount offset by customer securities	<u>-251,610</u> [7047] <u>2,282,419</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	647,134,209 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	82,083,422 [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>32,029,652</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>o</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7120]
	market)	₹[, ,20]
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	624,416,891 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

<u>**0**</u> [7170]

738,529,965 [7180]

91,395,756 [7190]

End Date:8/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/20/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	0 [8510]
2.	Net unrealized profit (loss) in open cleared swaps	0 [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>o</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)	0 [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	0 [8570] 0 [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	0 [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)	0 [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/20/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/21/2013

1.
 2.
 4.
 5.
 7.
 8.

End Date:8/20/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/21/2013

Daily Segregation - Cover Page

, -	ogregation cover ago	
N	ame of Company	MORGAN STANLEY SMITH BARNEY LLC
C	ontact Name	Cliffe Allen
C	ontact Phone Number	<u>212-276-3503</u>
C	ontact Email Address	cliffe.allen@morganstanleysmith
		<u>barney.com</u>
F	CM's Customer Segregated Funds Residual Interest Target (choose one):	
a.	Minimum dollar amount: ; or	<u>0</u>
b.	Minimum percentage of customer segregated funds required: %; or	<u>0</u>
C.	Dollar amount range between: and ; or	<u>o</u>
d.	Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
	CM's Customer Secured Amount Funds Residual Interest Target (choose one): Minimum dollar amount: ; or	0
	Minimum percentage of customer secured funds required: %; or	<u>0</u>
	Dollar amount range between: and ; or	<u>0</u> <u>0</u> <u>0</u>
	Percentage range of customer secured funds required between: % and %.	5 10
u.	recentage range of customer secured funds required between. 76 and 76.	<u>5 10</u>
	CM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
	Minimum dollar amount: ; or	<u>0</u>
	Minimum percentage of cleared swaps customer collateral required: %; or	0
	Dollar amount range between: and ; or	<u>0</u> <u>0</u>
a.	Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
	urrent ANC: on	3,248,836,000 19-AUG-2013
	roker Dealer Minimum	<u>0</u>
	ebit/Deficit - CustomersCurrent AmountGross Amount	
	omestic Debit/Deficit	<u>0</u>
	oreign Debit/Deficit	<u>0</u>
	ebit/Deficit - Non CustomersCurrent AmountGross Amount	
	omestic Debit/Deficit	<u>0</u>
	preign Debit/Deficit	<u>0</u>
	roprietary Profit/Loss	
	omestic Profit/Loss	<u>0</u>
	oreign Profit/Loss	<u>0</u>
	roprietary Open Trade Equity	
	omestic OTE	<u>0</u>
	oreign OTE	<u>0</u>
	PAN	
_	ustomer SPAN Calculation	<u>237,602,974</u>
	on-Customer SPAN Calcualation	<u>6,432,635</u>
	roprietary Capital Charges	<u>19,522,849</u>
	inimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
	ther NFA Dollar Amount Requirement	<u>0</u> [7475]
	umber of active customer accounts	<u>1,700</u> [8070]
	ercentage of customer who are speculative traders	<u>84</u> [8071]
	ercentage of customers who are hedge traders	<u>16</u> [8072]
	ercentage of position traders	<u>91</u> [8073]
	ercentage of day traders	<u>9</u> [8074]
	umber of customers trading at reportable levels	<u>125</u> [8075]
	o any customers have direct access to the exchange?	<u>0</u> [8076]
	o you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
lf	so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:8/20/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/21/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/20/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/21/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	64,277,273 [7360]
2.	Total funds in separate section 30.7 accounts	93,501,259 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,223,986 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,681,108 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,681,108 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	71,828,357 [7580]
	B. Securities	<u>o</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>-8,206</u> [7615] <u>71,820,151</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>o</u> [7675] <u>o</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>o</u> [7735] <u>o</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]

93,501,259 [7770]

End Date:8/20/2013

market)

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

12.

13.

14.

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/21/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	671,396,459 [7010]
	B. Securities (at market)	32,056,240 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-58,662,485 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	44,191,496 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-24,742,191 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	664,239,519 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,693,468 [7045]
	Less: amount offset by customer securities	<u>-395,172</u> [7047] <u>2,298,296</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>666,537,815</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	80,341,300 [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	<u>32,056,240</u> [7090]
_	market)	
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	648,949,056 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]

0 [7170]

761,346,596 [7180]

94,808,781 [7190]

End Date:8/20/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/21/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>o</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>o</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</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>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</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>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/21/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/22/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/21/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/22/2013

Daily Segregation - Cover Page

7 3 3	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sisaroa errapo esesente conacerar requires sectiosis. 70 ana 70.	<u> </u>
Current ANC: on	3,251,896,000 20-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	<u> -</u>
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	2 2
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	2 2
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	<u> </u>
Customer SPAN Calculation	<u>237,538,868</u>
Non-Customer SPAN Calcualation	<u>6,198,561</u>
Proprietary Capital Charges	<u>19,498,994</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>1,405,000</u> [7.100] <u>0</u> [7475]
Number of active customer accounts	1,700 [8070]
Percentage of customer who are speculative traders	<u>1,700</u> [8071]
Percentage of customers who are hedge traders	16 [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>5</u> [8074] 125 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>u</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
11, to the terrest interest indignitiate energy to determine.	<u> </u>

End Date:8/21/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/22/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/21/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/22/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	61,172,554 [7360]
2.	Total funds in separate section 30.7 accounts	90,632,068 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,459,514 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,578,967 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,578,967</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	69,062,574 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-9,473</u> [7615] <u>69,053,101</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>o</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>o</u> [7670]
	E. Value of short option contracts	o [7675] o [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	0 [7735] 0 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>o</u> [7765]
_		

90,632,068 [7770]

13.

14.

End Date:8/21/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/22/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

1.	Net ledger balance	
	A. Cash	<u>655,133,304</u> [7010]
	B. Securities (at market)	32,021,996 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-31,151,590</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	45,107,603 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,618,992</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	675,492,321 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	3,454,180 [7045]
	Less: amount offset by customer securities	<u>-263,922</u> [7047] <u>3,190,258</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	678,682,579 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	57,412,814 [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	32,021,996 [7090]
	market)	
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>o</u> [7130]
10.	Exchange traded options	21 33
	A. Value of open long option contracts	0 [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	674,528,943 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
40	- 4 1	

763,963,753 [7180]

85,281,174 [7190]

End Date:8/21/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/22/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	0 [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	0 [8570] 0 [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	0 [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)	0 [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>o</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>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/23/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/23/2013

Daily Segregation - Cover Page

7 3 3	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0 0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u></u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
· · · · · · · · · · · · · · · · · · ·	
Current ANC: on	3,256,237,000 21-AUG-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	_
Domestic OTE	<u>o</u>
Foreign OTE	<u></u>
SPAN	_
Customer SPAN Calculation	<u>234,499,471</u>
Non-Customer SPAN Calcualation	6,189,397
Proprietary Capital Charges	<u>19,255,109</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>125</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:8/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/23/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/23/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	61,173,756 [7360]
2.	Total funds in separate section 30.7 accounts	90,177,208 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,003,452 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,538,028 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,538,028</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	68,651,963 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	0 [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	-12,783 [7615] 68,639,180 [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	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	0 [7735] 0 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	o [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	T (16 1)	00 455 000 [7770]

90,177,208 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

End Date:8/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/23/2013

Daily Segregation - Segregation Statement

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

	SEGREGATION REQUIREMENTS (Section 4u(2) of the CEACT)	
1.	Net ledger balance	
	A. Cash	623,231,083 [7010]
	B. Securities (at market)	32,001,615 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-31,074,970</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	45,012,307 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,325,962</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	645,844,073 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,259,782 [7045]
	Less: amount offset by customer securities	<u>-108,635</u> [7047] <u>2,151,147</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	647,995,220 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	27,418,839 [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	32,001,615 [7090]
	market)	
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	<u>0</u> [7120]
	market)	
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	678,928,084 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

<u>**0**</u> [7170]

738,348,538 [7180]

90,353,318 [7190]

End Date:8/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/23/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	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>o</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>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</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>o</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</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>
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>o</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/26/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/26/2013

Daily Segregation - Cover Page

7 - 3 - 3	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u> </u>
	- -
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
	- -
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>-</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
Current ANC: on	3,262,229,000 22-AUG-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>o</u>
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	_
Domestic OTE	<u>0</u>
Foreign OTE	0
SPAN	
Customer SPAN Calculation	<u>246,151,415</u>
Non-Customer SPAN Calcualation	<u>15,255,505</u>
Proprietary Capital Charges	<u>20,912,554</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>125</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:8/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/26/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/26/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	60,790,792 [7360]
2.	Total funds in separate section 30.7 accounts	90,693,396 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,902,604 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,608,376 [7500]
	B. Other banks designated by the Commission	0 [7520] 21,608,376 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	69,092,505 [7580]
	B. Securities	<u>o</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>-7,485</u> [7615] <u>69,085,020</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>o</u> [7675] <u>o</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>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</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]

90,693,396 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

End Date:8/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/26/2013

Daily Segregation - Segregation Statement

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

	020112011112011121110(0001011 14(2) 01 1110 02/10t)	
1.	Net ledger balance	
	A. Cash	<u>627,605,948</u> [7010]
	B. Securities (at market)	32,015,610 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-34,275,664</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>46,029,269</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,916,147</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	647,459,016 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,313,311 [7045]
	Less: amount offset by customer securities	<u>-141,301</u> [7047] <u>2,172,010</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	649,631,026 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	20,934,066 [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	<u>32,015,610</u> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>o</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	<u>0</u> [7120]
•	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	A 17 4001
	A. Value of open long option contracts	0 [7132]
4.4	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	680,967,661 [7140]
	B. Securities representing investments of customers' funds (at market)	0 [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

<u>**0**</u> [7170]

733,917,337 [7180]

84,286,311 [7190]

End Date:8/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/26/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/27/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/27/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
· · · · · · · · · · · · · · · · · · ·	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sioaroa orrapo sastemor conaceran roquinos sociocem 70 ana 70.	<u> </u>
Current ANC: on	3,553,502,000 23-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	<u> -</u>
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	<u> </u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	<u> </u>
Customer SPAN Calculation	<u>246,906,686</u>
Non-Customer SPAN Calcualation	<u>5,940,108</u>
Proprietary Capital Charges	<u>20,227,743</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>11665,666</u> [1166] <u>0</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	16 [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>3</u> [8074] 125 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>u</u> [8077] <u>u</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>♥</u> [8077] 0 [8078]
in es, intacts the terrest intraday margin rate entered to edetermore:	<u> </u>

End Date:8/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/27/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/27/2013

Daily Segregation - Secured Amounts

Da	my degregation - decured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>60,838,560</u> [7360]
2.	Total funds in separate section 30.7 accounts	86,365,001 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	25,526,441 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	17,641,716 [7500]
	B. Other banks designated by the Commission	0 [7520] 17,641,716 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	68,730,605 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>o</u> [7610]
	E. Value of short option contracts	<u>-7,320</u> [7615] <u>68,723,285</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]
^		

86,365,001 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

End Date:8/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/27/2013

Daily Segregation - Segregation Statement

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

	SEGREGATION REQUIREMENTS (SECTION 40(2) OF THE CEACT)	
1.	Net ledger balance	
	A. Cash	631,273,742 [7010]
	B. Securities (at market)	34,544,023 [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-37,355,866</u> [7030]
3.	Exchange traded options	45 000 005 (7000)
	A. Add market value of open option contracts purchased on a contract market	<u>45,368,325</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,953,618</u> [7033]
4. -	Net equity (deficit) (add lines 1, 2 and 3)	<u>649,876,606</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,394,922</u> [7045]
	Less: amount offset by customer securities	<u>-101,457</u> [7047] <u>2,293,465</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	652,170,071 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>32,848,744</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,544,023</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>o</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	o [7120]
	market)	₹[=0]
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	671,326,581 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7160]
	market)	

<u>**0**</u> [7170]

738,719,348 [7180]

86,549,277 [7190]

End Date:8/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/27/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/27/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/28/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/27/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/28/2013

Daily Segregation - Cover Page

7 3 3	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
	
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
· · · · · · · · · · · · · · · · · · ·	
Current ANC: on	3,547,478,000 26-AUG-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>_</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u> </u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u> </u>
SPAN	_
Customer SPAN Calculation	<u>255,885,003</u>
Non-Customer SPAN Calcualation	5,492,246
Proprietary Capital Charges	20,910,180
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	1,700 [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	0 [8077]
If so, what is the lowest intraday margin rate offered to customers?	0 [8078]

End Date:8/27/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/28/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/27/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/28/2013

Daily Segregation - Secured Amounts

Da	my degregation - decured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>60,578,235</u> [7360]
2.	Total funds in separate section 30.7 accounts	84,916,109 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	24,337,874 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	17,639,852 [7500]
	B. Other banks designated by the Commission	0 [7520] 17,639,852 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	67,284,244 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>o</u> [7610]
	E. Value of short option contracts	<u>-7,987</u> [7615] <u>67,276,257</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]
^		

84,916,109 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

End Date:8/27/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/28/2013

Daily Segregation - Segregation Statement

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

	OF CITE OF THE GOING MENT OF COCCUST 40(2) OF THE OFFICE	
1.	Net ledger balance	
	A. Cash	635,733,097 [7010]
	B. Securities (at market)	34,589,169 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,851,970</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>54,439,834</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,015,624</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	671,894,506 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	3,341,812 [7045]
	Less: amount offset by customer securities	<u>-634,951</u> [7047] <u>2,706,861</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	674,601,367 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	42,155,483 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	34,589,169 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>o</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7120]
	market)	
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>682,722,065</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

<u>**0**</u> [7170]

759,466,717 [7180]

84,865,350 [7190]

End Date:8/27/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/28/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	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>o</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>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</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>o</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</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>o</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/28/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/29/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/28/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/29/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	<u></u>
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sisaroa errape esesente constituir equinos sectiosis. 70 ana 70.	<u> </u>
Current ANC: on	3,563,020,000 27-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	-
Customer SPAN Calculation	<u>259,652,103</u>
Non-Customer SPAN Calcualation	<u>6,169,972</u>
Proprietary Capital Charges	21,265,766
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	o [8078]
,	± 1 · · · · · · · · · · · · · · · · · ·

End Date:8/28/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/29/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/28/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/29/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>61,971,665</u> [7360]
2.	Total funds in separate section 30.7 accounts	85,495,120 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	23,523,455 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	17,630,174 [7500]
	B. Other banks designated by the Commission	0 [7520] 17,630,174 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	67,875,882 [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>-10,936</u> [7615] <u>67,864,946</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]
0	T 1.16 1.1 1 1 00.7	0= 40= 400 [7770]

85,495,120 [7770]

13.

14.

End Date:8/28/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/29/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

	SECREDATION REQUIREMENT O (Section 4a(2) of the SEACT)	
1.	Net ledger balance	
	A. Cash	637,021,922 [7010]
	B. Securities (at market)	34,581,148 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-33,354,096 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>59,660,531</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-28,254,830</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>669,654,675</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,711,644 [7045]
	Less: amount offset by customer securities	<u>-211,769</u> [7047] <u>2,499,875</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	672,154,550 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	41,650,622 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	 C. Securities held for particular customers or option customers in lieu of cash (at market) 	34,581,148 [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>o</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	682,101,422 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
4.0		

758,333,192 [7180]

86,178,642 [7190]

End Date:8/28/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/29/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

	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>o</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>o</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>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/30/2013

1.
 2.
 4.
 5.
 7.
 8.

End Date:8/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/30/2013

Daily Segregation - Cover Page

my cogregation cover ago	
Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u> <u>barney.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	0
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0 0
d. Percentage range of customer secured funds required between: % and %.	5 10
u. I ercentage range of customer secured funds required between. 76 and 76.	<u>5 10</u>
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
d. I creentage range of deared swaps edistorner conditional required between. 70 and 70.	⊻ ⊻
Current ANC: on	3,563,005,000 28-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>o</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount Domestic Debit/Deficit	0.0
Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	<u>0</u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u>=</u>
Domestic OTE	<u>o</u>
Foreign OTE	<u> </u>
SPAN	_
Customer SPAN Calculation	<u>255,918,960</u>
Non-Customer SPAN Calcualation	<u>6,059,009</u>
Proprietary Capital Charges	<u>20,958,238</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:8/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/30/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

End Date:8/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:8/30/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	61,139,427 [7360]
2.	Total funds in separate section 30.7 accounts	86,011,659 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	24,872,232 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	 -
1.	Cash in banks	
	A. Banks located in the United States	19,268,604 [7500]
	B. Other banks designated by the Commission	0 [7520] 19,268,604 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>66,751,716</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>-8,661</u> [7615] <u>66,743,055</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]
_		

86,011,659 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

End Date:8/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/30/2013

Daily Segregation - Segregation Statement

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

	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEACt)	
1.	Net ledger balance	
	A. Cash	635,042,197 [7010]
	B. Securities (at market)	34,547,237 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-21,437,372 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>55,576,913</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-28,123,741</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	675,605,234 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,294,709 [7045]
	Less: amount offset by customer securities	<u>-92,707</u> [7047] <u>2,202,002</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	677,807,236 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	39,571,827 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,547,237</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>o</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	o [7130]
10.	Exchange traded options	₹[00]
	A. Value of open long option contracts	<u>o</u> [7132]
	B. Value of open short option contracts	0 [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>691,960,787</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
	manory	

<u>**0**</u> [7170]

766,079,851 [7180]

88,272,615 [7190]

End Date:8/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/30/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
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	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:8/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:9/3/2013

1. 2. 3. 4. 5. 6. 7. 8.

End Date:8/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:9/3/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	<u></u>
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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sisaroa errape esesente constituir equinos sectiosis. 70 ana 70.	<u> </u>
Current ANC: on	3,562,769,000 29-AUG-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u> </u>
SPAN	-
Customer SPAN Calculation	<u>243,104,233</u>
Non-Customer SPAN Calcualation	<u>4,415,853</u>
Proprietary Capital Charges	19,801,607
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	125 [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	o [8078]
, , , , , , , , , , , , , , , , , , , ,	-· ·

End Date:8/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:9/3/2013

For which products are the lowest intraday margin rates offered?

<u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. <u>3</u>

Is the system used to monitor customer risk a proprietary, purchased or leased

system?

8.

Total funds in separate section 30.7 accounts

End Date:8/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:9/3/2013

Daily Segregation - Secured Amounts

1. 2.	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY Amount to be set aside in separate section 30.7 accounts Total funds in separate section 30.7 accounts	<u>60,302,967</u> [7360] <u>85,124,484</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	24,821,517 [7380]
1.	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS Cash in banks	
	A. Banks located in the United States	19,266,745 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>19,266,745</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>65,867,686</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>-9,947</u> [7615] <u>65,857,739</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>o</u> [7675] <u>o</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	0 [7720]
	D. Value of long option contracts	<u>o</u> [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	<u>0</u> [7765]
_		-

85,124,484 [7770]

End Date:8/30/2013

market)

Segregated funds on hand

12.

13.

14.

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:9/3/2013

Daily Segregation - Segregation Statement

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

B. Securities representing investments of customers' funds (at market)

Excess (deficiency) funds in segregation (subtract line 6 from line 13)

Total amount in segregation (add lines 7 through 12)

C. Securities held for particular customers or option customers in lieu of cash (at

1.	Net ledger balance	
	A. Cash	628,850,015 [7010]
	B. Securities (at market)	34,533,598 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,777,214</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	53,722,417 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-28,380,900 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	659,947,916 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,522,213 [7045]
	Less: amount offset by customer securities	<u>-63,801</u> [7047] <u>2,458,412</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	662,406,328 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	32,827,222 [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)	34,533,598 [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	<u>0</u> [7120]
	market)	
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>690,344,533</u> [7140]

<u>**0**</u> [7150]

0 [7160]

0 [7170]

757,705,353 [7180]

95,299,025 [7190]

End Date:8/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:9/3/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
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	<u>0</u> [8730]
	line 13)	

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Depository Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Carrying Broker Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Foreign Exempt Carrying Broker Relationships

Name Country Active Date Added

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Clearing House Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Segregation Investment Detail

1.	Cash at Banks	32,827,222	9730
2.	US Government Securities	0	9600
3.	Bank Certificates of Deposit	0	9610
4.	Money Market Funds	0	9620
5.	Municipal Securities	0	9635
6.	Government Sponsored Enterprise Securities	0	9655
7.	Customer Owned Investments	34,533,598	9698
8.	Receivables from FCMs	690,344,533	9697
	Total	757,705,353	9699

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Secured Investment Detail

1.	Cash at Banks	19,266,745	8245
2.	US Government Securities	0	8600
3.	Bank Certificates of Deposit	0	8610
4.	Money Market Funds	0	8620
5.	Municipal Securities	0	8630
6.	Government Sponsored Enterprise Securities	0	8650
7.	Customer Owned Investments	0	8695
8.	Receivables from FCMs	65,857,739	8697
	Total	85,124,484	8699

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Swaps Investment Detail

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

Contact Name Cliffe Allen **Contact Phone** 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

> **Submit Date** Cliffe Allen, 09/03/2013

Itemized Details

	Total Amount	Amount Subject To Repo
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	8,935,086	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	10,331,659	0
	19,266,745	0
Box8695 CITIGROUP GLOBAL MARKETS INC	0	0
	0	
JP MORGAN CHASE LONDON		0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box8697	0	0
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	136,451	0
MORGAN STANLEY & CO LLC	65,721,288	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	65,857,739	0
Box9697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	18,824,110	0
MORGAN STANLEY & CO LLC	671,520,423	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
D., 2000	690,344,533	0
Box9698 CITIGROUP GLOBAL MARKETS INC	0	0
	•	· ·

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 08/30/2013

	Submit Date	Cliffe Allen, 09/03/2013	
JP MORGAN CHASE LONDON	0	0	
HSBC BANK USA N.A.	0	0	
MIZUHO SECURITIES USA INC	0	0	
MORGAN STANLEY & CO LLC	0	0	
BANK OF NEW YORK	34,533,598	0	
CITIBANK N A	0	0	
	34,533,598	0	
Box9730			
CITIGROUP GLOBAL MARKETS INC	0	0	
JP MORGAN CHASE LONDON	10,319,090	0	
HSBC BANK USA N.A.	0	0	
MIZUHO SECURITIES USA INC	0	0	
MORGAN STANLEY & CO LLC	0	0	
BANK OF NEW YORK	0	0	
CITIBANK N A	22,508,132	0	
	32,827,222	0	