

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

INITIAL

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

212-276-3503

Contact Email Address

**cliffe.allen@morganstanleymith
barney.com**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer segregated funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,257,321,000 31-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

232,247,298

Non-Customer SPAN Calculation

4,373,336

Proprietary Capital Charges

18,929,651

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747 [8070]**

2. Percentage of customer who are speculative traders **83 [8071]**

3. Percentage of customers who are hedge traders **17 [8072]**

4. Percentage of position traders **91 [8073]**

5. Percentage of day traders **9 [8074]**

6. Number of customers trading at reportable levels **116 [8075]**

7. Do any customers have direct access to the exchange? **0 [8076]**

8. 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]**

INITIAL

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?

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

INITIAL

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	<u>84,990,536</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,449,870</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>11,650,813</u> [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	<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>73,345,271</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>-5,548</u> [7615] <u>73,339,723</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>84,990,536</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>648,967,134</u> [7010]
	B. Securities (at market)	<u>32,298,949</u> [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	<u>34,802,385</u> [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)	<u>637,617,083</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,164,753</u> [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)	<u>639,781,836</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>44,789,224</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>32,298,949</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>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 market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>723,456,703</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>83,674,867</u> [7190]

INITIAL**End Date:8/1/2013****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>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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/2/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/5/2013

INITIAL

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

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,243,438,000 01-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

239,696,477

Non-Customer SPAN Calculation

6,606,756

Proprietary Capital Charges

19,704,259

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. 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]

INITIAL

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?

- | | | |
|-----|--|------------------|
| 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 system? | 3 |

INITIAL

End Date:8/2/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/5/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>57,731,695</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>84,601,391</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,869,696</u> [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	<u>0</u> [7520] <u>11,712,454</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>72,892,516</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>-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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>84,601,391</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>655,258,821</u> [7010]
	B. Securities (at market)	<u>32,314,324</u> [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	<u>34,308,248</u> [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)	<u>653,132,182</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,141,260</u> [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)	<u>655,273,442</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>52,996,394</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>32,314,324</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>651,832,402</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>737,143,120</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>81,869,678</u> [7190]

INITIAL

End Date:8/2/2013

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>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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/5/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/6/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,251,210,000 02-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

242,741,365

Non-Customer SPAN Calculation

6,272,268

Proprietary Capital Charges

19,921,091

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

End Date:8/5/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>87,193,646</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,690,386</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>11,742,556</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,742,556</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>75,455,201</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>-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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>87,193,646</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>652,967,854</u> [7010]
	B. Securities (at market)	<u>32,342,958</u> [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	<u>33,983,038</u> [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	<u>2,136,115</u> [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)	<u>646,419,238</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>59,182,034</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>32,342,958</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>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 market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>732,373,068</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>85,953,830</u> [7190]

INITIAL

End Date:8/5/2013

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>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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/6/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/7/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,247,519,000 05-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

246,959,730

Non-Customer SPAN Calculation

5,924,037

Proprietary Capital Charges

20,230,701

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. 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]

INITIAL

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?

- | | | |
|-----|--|------------------|
| 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 system? | 3 |

INITIAL

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	<u>84,002,091</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>23,729,335</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>18,689,927</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>18,689,927</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>65,315,358</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>-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]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>84,002,091</u> [7770]

INITIAL

End Date:8/6/2013

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)

1.	Net ledger balance	
	A. Cash	<u>655,998,229</u> [7010]
	B. Securities (at market)	<u>32,345,023</u> [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	<u>31,873,519</u> [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)	<u>640,484,919</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,316,105</u> [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)	<u>642,667,183</u> [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>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,345,023</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>636,682,874</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>727,179,475</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,512,292</u> [7190]

INITIAL

End Date:8/6/2013

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>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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
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> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/7/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/8/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,249,273,000 06-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

256,608,906

Non-Customer SPAN Calculation

6,790,779

Proprietary Capital Charges

21,071,975

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

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	<u>61,506,187</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>85,216,265</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>23,710,078</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>18,661,396</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>18,661,396</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>66,561,610</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>-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]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>85,216,265</u> [7770]

INITIAL

End Date:8/7/2013

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	<u>650,497,373</u> [7010]
	B. Securities (at market)	<u>32,355,523</u> [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	<u>30,502,239</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,897,992</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>615,866,145</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,800,664</u> [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)	<u>618,058,593</u> [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 market)	<u>32,355,523</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>621,752,946</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>710,678,623</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>92,620,030</u> [7190]

INITIAL

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	
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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/8/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/9/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,224,929,000 07-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

255,642,297

Non-Customer SPAN Calculation

7,328,063

Proprietary Capital Charges

21,037,629

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. 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]

INITIAL

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?

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

INITIAL

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	<u>64,186,193</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,739,215</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,553,022</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,653,696</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,653,696</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>69,094,118</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>-8,599</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>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>90,739,215</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>663,449,359</u> [7010]
	B. Securities (at market)	<u>32,061,936</u> [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	<u>30,258,068</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,610,341</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>629,727,364</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,959,471</u> [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)	<u>632,016,378</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>63,454,113</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>32,061,936</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>622,187,003</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>717,703,052</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>85,686,674</u> [7190]

INITIAL

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	
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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/9/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/12/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,220,480,000 08-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

258,916,065

Non-Customer SPAN Calculation

7,437,316

Proprietary Capital Charges

21,308,271

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

8. 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]

INITIAL

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 system? | 3 |

INITIAL

End Date:8/9/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>64,796,125</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>92,186,902</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,390,777</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,682,240</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,682,240</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>70,513,276</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>-8,614</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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>92,186,902</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>662,606,553</u> [7010]
	B. Securities (at market)	<u>32,367,071</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-71,839,247</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>31,155,709</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,100,474</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>630,189,612</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,809,749</u> [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)	<u>632,377,029</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>66,164,197</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>32,367,071</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>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)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>719,014,413</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>86,637,384</u> [7190]

INITIAL

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	
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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/13/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,235,791,000 09-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

258,434,001

Non-Customer SPAN Calculation

7,508,811

Proprietary Capital Charges

21,275,425

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

End Date:8/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>65,851,908</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>93,431,904</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,579,996</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,656,985</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,656,985</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>71,783,813</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>-8,894</u> [7615] <u>71,774,919</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>93,431,904</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>662,458,641</u> [7010]
	B. Securities (at market)	<u>32,345,708</u> [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	<u>34,812,907</u> [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)	<u>636,499,337</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,626,379</u> [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)	<u>638,659,478</u> [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 market)	<u>32,345,708</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>626,186,097</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>725,065,781</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>86,406,303</u> [7190]

INITIAL

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>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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
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> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/13/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/14/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,240,220,000 12-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

268,579,804

Non-Customer SPAN Calculation

7,628,299

Proprietary Capital Charges

22,096,648

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

End Date:8/13/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>93,595,100</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,945,724</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,616,012</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,616,012</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>71,985,076</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>-5,988</u> [7615] <u>71,979,088</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>93,595,100</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>667,348,466</u> [7010]
	B. Securities (at market)	<u>32,300,543</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-79,289,903</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>39,880,912</u> [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)	<u>634,608,575</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,371,875</u> [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)	<u>636,771,199</u> [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>0</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	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>617,997,422</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>722,546,705</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>85,775,506</u> [7190]

INITIAL

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	
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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/14/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/15/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,253,078,000 13-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

273,100,542

Non-Customer SPAN Calculation

8,430,730

Proprietary Capital Charges

22,522,502

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,700 [8070]**

2. Percentage of customer who are speculative traders **84 [8071]**

3. Percentage of customers who are hedge traders **16 [8072]**

4. Percentage of position traders **91 [8073]**

5. Percentage of day traders **9 [8074]**

6. Number of customers trading at reportable levels **125 [8075]**

7. Do any customers have direct access to the exchange? **0 [8076]**

8. 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]**

INITIAL

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?

- | | | |
|-----|--|------------------|
| 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 system? | 3 |

INITIAL

End Date:8/14/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>66,225,760</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>94,828,822</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,603,062</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,654,987</u> [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>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>73,178,481</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>-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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>94,828,822</u> [7770]

INITIAL

End Date:8/14/2013

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)

1.	Net ledger balance	
	A. Cash	<u>673,197,453</u> [7010]
	B. Securities (at market)	<u>32,261,246</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-75,793,540</u> [7030]
3.	Exchange traded options	
	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)	<u>645,338,491</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>74,975,240</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>32,261,246</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>627,778,892</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>735,015,378</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>89,676,887</u> [7190]

INITIAL

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	
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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/16/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,231,433,000 14-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

266,391,116

Non-Customer SPAN Calculation

7,806,612

Proprietary Capital Charges

21,935,818

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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 | <u>3</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

INITIAL

End Date:8/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>66,062,002</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>94,863,369</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,801,367</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,705,160</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,705,160</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>73,164,207</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>-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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>94,863,369</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>670,139,583</u> [7010]
	B. Securities (at market)	<u>32,120,361</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-73,409,188</u> [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)	<u>648,541,387</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,572,244</u> [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	<u>77,141,007</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>32,120,361</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>631,100,375</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>740,361,743</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>89,591,738</u> [7190]

INITIAL

End Date:8/15/2013

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>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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 08/15/2013

Submit Date

Stanley Tulloch, 08/16/2013

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

Depository Relationships

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC
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End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Carrying Broker Relationships

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC
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End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Foreign Exempt Carrying Broker Relationships

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 08/15/2013

Submit Date Stanley Tulloch, 08/16/2013

Clearing House Relationships

Name Country Active DateAdded

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

Segregation Investment Detail

1. Cash at Banks	77,141,008	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	32,120,361	9698
8. Receivables from FCMs	631,100,375	9697
Total	<u>740,361,744</u>	9699

Firm Name MORGAN STANLEY SMITH BARNEY LLC
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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	<u>94,863,370</u>	8699

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

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
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
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	0	0
CITIBANK N A	0	0
	0	0
Box8697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	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
	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

INITIAL

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

Name of Company

MORGAN STANLEY SMITH
BARNEY LLC

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 0
- c. Dollar amount range between: and ; or 0 0
- d. Percentage range of customer segregated funds required between: % and % . 5 10

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

- a. Minimum dollar amount: ; or 0
- b. Minimum percentage of customer secured funds required: % ; or 0
- c. Dollar amount range between: and ; or 0 0
- d. Percentage range of customer secured funds required between: % and % . 5 10

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

- a. Minimum dollar amount: ; or 0
- b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
- c. Dollar amount range between: and ; or 0 0
- d. Percentage range of cleared swaps customer collateral required between: % and % . 0 0

Current ANC: on

3,243,161,000 15-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

229,576,905

Non-Customer SPAN Calculation

5,561,907

Proprietary Capital Charges

18,811,105

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts 1,700 [8070]

2. Percentage of customer who are speculative traders 84 [8071]

3. Percentage of customers who are hedge traders 16 [8072]

4. Percentage of position traders 91 [8073]

5. Percentage of day traders 9 [8074]

6. Number of customers trading at reportable levels 125 [8075]

7. Do any customers have direct access to the exchange? 0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

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	<u>65,719,921</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>94,988,832</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,268,911</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>21,668,699</u> [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	<u>73,327,269</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>-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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>94,988,832</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>671,945,729</u> [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	<u>-82,997,352</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>42,219,399</u> [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)	<u>638,793,677</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,591,640</u> [7045]
	Less: amount offset by customer securities	<u>-262,860</u> [7047] <u>2,328,780</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>641,122,457</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>79,381,547</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>32,078,346</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>621,085,530</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 market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>732,545,423</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>91,422,966</u> [7190]

INITIAL

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	
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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/20/2013

INITIAL

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

212-276-3503

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 0
- c. Dollar amount range between: and ; or 0 0
- d. Percentage range of customer segregated funds required between: % and %. 5 10

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

- a. Minimum dollar amount: ; or 0
- b. Minimum percentage of customer secured funds required: % ; or 0
- c. Dollar amount range between: and ; or 0 0
- d. Percentage range of customer secured funds required between: % and %. 5 10

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

- a. Minimum dollar amount: ; or 0
- b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
- c. Dollar amount range between: and ; or 0 0
- d. Percentage range of cleared swaps customer collateral required between: % and %. 0 0

Current ANC: on

3,257,667,000 16-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

237,985,327

Non-Customer SPAN Calculation

6,195,538

Proprietary Capital Charges

19,534,469

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts 1,700 [8070]

2. Percentage of customer who are speculative traders 84 [8071]

3. Percentage of customers who are hedge traders 16 [8072]

4. Percentage of position traders 91 [8073]

5. Percentage of day traders 9 [8074]

6. Number of customers trading at reportable levels 125 [8075]

7. Do any customers have direct access to the exchange? 0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

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	<u>64,887,311</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>94,528,870</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,641,559</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>21,676,873</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,676,873</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>72,857,490</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>-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>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>94,528,870</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>674,211,182</u> [7010]
	B. Securities (at market)	<u>32,029,652</u> [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	<u>2,534,029</u> [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)	<u>647,134,209</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>82,083,422</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>32,029,652</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>624,416,891</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>738,529,965</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>91,395,756</u> [7190]

INITIAL

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) <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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/20/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/21/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,248,836,000 19-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

237,602,974

Non-Customer SPAN Calculation

6,432,635

Proprietary Capital Charges

19,522,849

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

- | | | |
|-----|--|------------------|
| 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 system? | 3 |

INITIAL

End Date:8/20/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>64,277,273</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>93,501,259</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,223,986</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,681,108</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,681,108</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>71,828,357</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>-8,206</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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>93,501,259</u> [7770]

INITIAL

End Date:8/20/2013

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	<u>671,396,459</u> [7010]
	B. Securities (at market)	<u>32,056,240</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-58,662,485</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>44,191,496</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,742,191</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>664,239,519</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,693,468</u> [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	<u>80,341,300</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>32,056,240</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>648,949,056</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>761,346,596</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>94,808,781</u> [7190]

INITIAL

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	
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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/21/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/22/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,251,896,000 20-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

237,538,868

Non-Customer SPAN Calculation

6,198,561

Proprietary Capital Charges

19,498,994

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,700** [8070]

2. Percentage of customer who are speculative traders **84** [8071]

3. Percentage of customers who are hedge traders **16** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **125** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. 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]

INITIAL

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?

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

INITIAL

End Date:8/21/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>61,172,554</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,632,068</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,459,514</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,578,967</u> [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	<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>69,062,574</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>-9,473</u> [7615] <u>69,053,101</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>90,632,068</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>655,133,304</u> [7010]
	B. Securities (at market)	<u>32,021,996</u> [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	<u>45,107,603</u> [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)	<u>675,492,321</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,454,180</u> [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)	<u>678,682,579</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>57,412,814</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>32,021,996</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>674,528,943</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>763,963,753</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>85,281,174</u> [7190]

INITIAL

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)	<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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/23/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,256,237,000 21-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

234,499,471

Non-Customer SPAN Calculation

6,189,397

Proprietary Capital Charges

19,255,109

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

End Date:8/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>61,173,756</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,177,208</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,003,452</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,538,028</u> [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	<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>68,651,963</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>-12,783</u> [7615] <u>68,639,180</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>90,177,208</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>623,231,083</u> [7010]
	B. Securities (at market)	<u>32,001,615</u> [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	<u>45,012,307</u> [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)	<u>645,844,073</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,259,782</u> [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)	<u>647,995,220</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>27,418,839</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>32,001,615</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>678,928,084</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>738,348,538</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>90,353,318</u> [7190]

INITIAL

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	
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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/26/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,262,229,000 22-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

246,151,415

Non-Customer SPAN Calculation

15,255,505

Proprietary Capital Charges

20,912,554

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

- | | | |
|-----|--|------------------|
| 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 system? | 3 |

INITIAL

End Date:8/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>60,790,792</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,693,396</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,902,604</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,608,376</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,608,376</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>69,092,505</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>-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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>90,693,396</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>627,605,948</u> [7010]
	B. Securities (at market)	<u>32,015,610</u> [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)	<u>647,459,016</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,313,311</u> [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)	<u>649,631,026</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>20,934,066</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>32,015,610</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>680,967,661</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>733,917,337</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,286,311</u> [7190]

INITIAL

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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/27/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,553,502,000 23-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

246,906,686

Non-Customer SPAN Calculation

5,940,108

Proprietary Capital Charges

20,227,743

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,700** [8070]

2. Percentage of customer who are speculative traders **84** [8071]

3. Percentage of customers who are hedge traders **16** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **125** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. 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]

INITIAL

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?

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

INITIAL

End Date:8/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/27/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>60,838,560</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>86,365,001</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>25,526,441</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>17,641,716</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>17,641,716</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>68,730,605</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>-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]
8.	Total funds in separate section 30.7 accounts	<u>86,365,001</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>631,273,742</u> [7010]
	B. Securities (at market)	<u>34,544,023</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-37,355,866</u> [7030]
3.	Exchange traded options	
	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)	<u>652,170,071</u> [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>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>671,326,581</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>738,719,348</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>86,549,277</u> [7190]

INITIAL

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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/27/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/28/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and % . **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and % . **0 0**

Current ANC: on

3,547,478,000 26-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

255,885,003

Non-Customer SPAN Calculation

5,492,246

Proprietary Capital Charges

20,910,180

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

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

INITIAL

End Date:8/27/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/28/2013

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>60,578,235</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>84,916,109</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,337,874</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>17,639,852</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>17,639,852</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>67,284,244</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>-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]
8.	Total funds in separate section 30.7 accounts	<u>84,916,109</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>635,733,097</u> [7010]
	B. Securities (at market)	<u>34,589,169</u> [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)	<u>671,894,506</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,341,812</u> [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)	<u>674,601,367</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>42,155,483</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>34,589,169</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>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 market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>759,466,717</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,865,350</u> [7190]

INITIAL

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	
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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
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> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/29/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,563,020,000 27-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

259,652,103

Non-Customer SPAN Calculation

6,169,972

Proprietary Capital Charges

21,265,766

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

End Date:8/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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For which products are the lowest intraday margin rates offered?

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

INITIAL

End Date:8/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>85,495,120</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>23,523,455</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>17,630,174</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>17,630,174</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>67,875,882</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>-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]
8.	Total funds in separate section 30.7 accounts	<u>85,495,120</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>637,021,922</u> [7010]
	B. Securities (at market)	<u>34,581,148</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-33,354,096</u> [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	<u>2,711,644</u> [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)	<u>672,154,550</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>41,650,622</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>34,581,148</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>682,101,422</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>758,333,192</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>86,178,642</u> [7190]

INITIAL

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	
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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/30/2013

INITIAL

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

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,563,005,000 28-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

255,918,960

Non-Customer SPAN Calculation

6,059,009

Proprietary Capital Charges

20,958,238

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

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?

- | | | |
|-----|--|------------------|
| 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 system? | 3 |

INITIAL

End Date:8/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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	<u>61,139,427</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>86,011,659</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,872,232</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>19,268,604</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>19,268,604</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>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]
8.	Total funds in separate section 30.7 accounts	<u>86,011,659</u> [7770]

INITIAL

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)

1.	Net ledger balance	
	A. Cash	<u>635,042,197</u> [7010]
	B. Securities (at market)	<u>34,547,237</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-21,437,372</u> [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)	<u>675,605,234</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,294,709</u> [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)	<u>677,807,236</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>39,571,827</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>34,547,237</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>691,960,787</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>766,079,851</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,272,615</u> [7190]

INITIAL

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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

WINJAMMER FILING

INITIAL

End Date:8/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:9/3/2013

INITIAL

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

212-276-3503

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 **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer segregated funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **5 10**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between: % and %. **0 0**

Current ANC: on

3,562,769,000 29-AUG-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

243,104,233

Non-Customer SPAN Calculation

4,415,853

Proprietary Capital Charges

19,801,607

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,700 [8070]

2. Percentage of customer who are speculative traders

84 [8071]

3. Percentage of customers who are hedge traders

16 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

125 [8075]

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

0 [8076]

8. 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]

INITIAL

End Date:8/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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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 system? | 3 |

INITIAL

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

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>60,302,967</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>85,124,484</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,821,517</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>19,266,745</u> [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>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>85,124,484</u> [7770]

INITIAL

End Date:8/30/2013

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)

1.	Net ledger balance	
	A. Cash	<u>628,850,015</u> [7010]
	B. Securities (at market)	<u>34,533,598</u> [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	<u>53,722,417</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-28,380,900</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>659,947,916</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,522,213</u> [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)	<u>662,406,328</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>32,827,222</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>34,533,598</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>690,344,533</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>757,705,353</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>95,299,025</u> [7190]

INITIAL

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) Funds in Cleared Swaps Customer Segregated Accounts	<u>0</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>0</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>0</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> <u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

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

Depository Relationships

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

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Carrying Broker Relationships

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

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Foreign Exempt Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
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Clearing House Relationships

Name Country Active DateAdded

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

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	<u>757,705,353</u>	9699

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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	<u>85,124,484</u>	8699

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Swaps Investment Detail

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

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End Date 08/30/2013

Submit Date Cliffe Allen, 09/03/2013

Itemized Details

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
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
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	0	0
CITIBANK N A	0	0
	0	0
Box8697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	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
	690,344,533	0
Box9698		
CITIGROUP GLOBAL MARKETS INC	0	0

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JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	34,533,598	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