

**WINJAMMER FILING**

**INITIAL**

**End Date:11/1/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/4/2013**

**INITIAL**

**End Date:11/1/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/4/2013**

**Daily Segregation - Cover Page**

Name of Company

**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

**3,886,691,000 31-OCT-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

**237,852,343**

Non-Customer SPAN Calculation

**7,721,219**

Proprietary Capital Charges

**19,645,885**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,355** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **96** [8073]

5. Percentage of day traders **4** [8074]

6. Number of customers trading at reportable levels **114** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

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For which products are the lowest intraday margin rates offered?

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

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**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>55,595,659</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>80,303,131</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,707,472</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>23,444,692</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>23,444,692</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>56,739,861</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,418</u></b> [7615] <b><u>56,738,443</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>80,303,131</u></b> [7770]

**INITIAL**

**End Date:11/1/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>591,540,116</u></b> [7010]
	B. Securities (at market)	<b><u>39,556,911</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-25,652,133</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>43,538,163</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-32,467,614</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>616,515,443</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,664,023</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-23,875</u></b> [7047] <b><u>2,640,148</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>619,155,591</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>12,165,676</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,556,911</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>656,266,428</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>707,989,015</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,833,424</u></b> [7190]

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**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

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**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]

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**INITIAL**

**End Date:11/4/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/5/2013**

**INITIAL**

**End Date:11/4/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/5/2013**

**Daily Segregation - Cover Page**

Name of Company

**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

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

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**241,111,201**

Non-Customer SPAN Calculation

**7,789,048**

Proprietary Capital Charges

**19,912,020**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,355** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **96** [8073]

5. Percentage of day traders **4** [8074]

6. Number of customers trading at reportable levels **114** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/4/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/5/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/4/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/5/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>55,038,035</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>79,623,609</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,585,574</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>23,479,060</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>23,479,060</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>56,025,588</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,035</u></b> [7615] <b><u>56,024,553</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>79,623,609</u></b> [7770]

**INITIAL**

**End Date:11/4/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

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**Submit Date:11/5/2013**

**Daily Segregation - Segregation Statement**

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

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

**INITIAL**

**End Date:11/4/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

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**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:11/5/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/6/2013**

**INITIAL**

**End Date:11/5/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/6/2013**

**Daily Segregation - Cover Page**

Name of Company

**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

**3,895,298,000 04-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**243,232,467**

Non-Customer SPAN Calculation

**7,587,381**

Proprietary Capital Charges

**20,065,588**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,355** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **96** [8073]

5. Percentage of day traders **4** [8074]

6. Number of customers trading at reportable levels **114** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/5/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/6/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/5/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/6/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>60,424,185</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>83,149,849</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>22,725,664</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>23,457,528</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>23,457,528</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,573,520</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,197</u></b> [7615] <b><u>59,572,323</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>83,149,849</u></b> [7770]

**INITIAL**

**End Date:11/5/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/6/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>585,678,814</u></b> [7010]
	B. Securities (at market)	<b><u>39,534,620</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-31,058,717</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>45,091,021</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-34,232,071</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>605,013,667</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,322,326</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-9,615</u></b> [7047] <b><u>3,312,711</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>608,326,378</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>28,825,336</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,534,620</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>631,377,301</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>699,737,257</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>91,410,879</u></b> [7190]

**INITIAL****End Date:11/5/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:11/6/2013****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/6/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/7/2013**

**INITIAL**

**End Date:11/6/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/7/2013**

**Daily Segregation - Cover Page**

Name of Company

**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

**3,889,082,000 05-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**246,174,519**

Non-Customer SPAN Calculation

**7,960,385**

Proprietary Capital Charges

**20,330,792**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,355** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **96** [8073]

5. Percentage of day traders **4** [8074]

6. Number of customers trading at reportable levels **114** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/6/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/7/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/6/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/7/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>59,263,535</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>83,871,916</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,608,381</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>24,969,215</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>24,969,215</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>58,783,556</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-851</u></b> [7615] <b><u>58,782,705</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>83,871,916</u></b> [7770]

**INITIAL**

**End Date:11/6/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/7/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>587,442,591</u></b> [7010]
	B. Securities (at market)	<b><u>39,564,492</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-30,507,445</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>44,533,997</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-35,418,736</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>605,614,899</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,226,320</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,226,320</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>607,841,219</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>22,191,616</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,564,492</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>630,817,676</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>692,573,784</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>84,732,565</u></b> [7190]

**INITIAL**

**End Date:11/6/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/7/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/7/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/8/2013**

**INITIAL**

**End Date:11/7/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/8/2013**

**Daily Segregation - Cover Page**

Name of Company

**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

**3,897,998,000 06-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**243,657,523**

Non-Customer SPAN Calculation

**8,027,868**

Proprietary Capital Charges

**20,134,831**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/7/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/8/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/7/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/8/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>58,003,405</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>82,451,600</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,448,195</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>24,960,917</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>24,960,917</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,995</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,995</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>57,371,546</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-858</u></b> [7615] <b><u>57,370,688</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>82,451,600</u></b> [7770]

**INITIAL**

**End Date:11/7/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/8/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>609,072,828</u></b> [7010]
	B. Securities (at market)	<b><u>39,381,555</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-24,448,346</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>44,320,556</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-32,971,381</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>635,355,212</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,098,469</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-19,280</u></b> [7047] <b><u>3,079,189</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>638,434,401</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>41,546,418</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,381,555</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>638,786,281</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>719,714,254</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>81,279,853</u></b> [7190]

**INITIAL**

**End Date:11/7/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/8/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/8/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/11/2013**

**INITIAL**

**End Date:11/8/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/11/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,888,340,000 07-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**244,099,905**

Non-Customer SPAN Calculation

**7,840,076**

Proprietary Capital Charges

**20,155,198**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/8/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/11/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/8/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/11/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>58,927,599</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>83,143,052</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,215,453</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>24,887,542</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>24,887,542</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>58,136,644</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,130</u></b> [7615] <b><u>58,135,514</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>83,143,052</u></b> [7770]

**INITIAL**

**End Date:11/8/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/11/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>594,614,920</u></b> [7010]
	B. Securities (at market)	<b><u>36,854,477</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-15,372,212</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>30,059,223</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-31,028,550</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>615,127,858</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,669,925</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,669,925</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>617,797,783</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>39,590,699</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>36,854,477</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>632,893,540</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>709,338,716</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>91,540,933</u></b> [7190]

**INITIAL**

**End Date:11/8/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/11/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/11/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/12/2013**

**INITIAL**

**End Date:11/11/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/12/2013**

**Daily Segregation - Cover Page**

Name of Company

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

**0**  
**0**  
**0 0**  
**8 15**

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

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

**0**  
**0**  
**0 0**  
**30 40**

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

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

**0**  
**0**  
**0 0**  
**0 0**

Current ANC: on

**3,891,723,000 08-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**243,675,823**

Non-Customer SPAN Calculation

**10,935,507**

Proprietary Capital Charges

**20,368,906**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:11/11/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/12/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/11/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/12/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>57,141,398</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>81,333,473</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,192,075</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>24,887,542</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>24,887,542</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>56,326,641</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-706</u></b> [7615] <b><u>56,325,935</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>81,333,473</u></b> [7770]

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

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

1.	Net ledger balance	
	A. Cash	<b><u>609,818,954</u></b> [7010]
	B. Securities (at market)	<b><u>36,832,579</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-24,443,887</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>28,816,794</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-30,604,298</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>620,420,142</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,598,750</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,598,750</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>623,018,892</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>39,590,699</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>36,832,579</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>635,798,709</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>712,221,987</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>89,203,095</u></b> [7190]

**INITIAL**

**End Date:11/11/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/12/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/12/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/13/2013**

**INITIAL**

**End Date:11/12/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/13/2013**

**Daily Segregation - Cover Page**

Name of Company

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

**0**  
**0**  
**0 0**  
**8 15**

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

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

**0**  
**0**  
**0 0**  
**30 40**

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

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

**0**  
**0**  
**0 0**  
**0 0**

Current ANC: on

**3,899,901,000 11-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**249,602,689**

Non-Customer SPAN Calculation

**10,980,003**

Proprietary Capital Charges

**20,846,615**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:11/12/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/13/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/12/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/13/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>58,340,492</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>78,714,590</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>20,374,098</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>20,929,310</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>20,929,310</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>57,665,766</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-482</u></b> [7615] <b><u>57,665,284</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>78,714,590</u></b> [7770]

**INITIAL**

**End Date:11/12/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/13/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>596,677,303</u></b> [7010]
	B. Securities (at market)	<b><u>35,966,102</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-22,483,717</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>28,648,074</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-31,325,961</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>607,481,801</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,145,292</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-8,642</u></b> [7047] <b><u>2,136,650</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>609,618,451</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>22,155,932</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>35,966,102</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>631,950,948</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>690,072,982</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>80,454,531</u></b> [7190]

**INITIAL**

**End Date:11/12/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/13/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/13/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/14/2013**

**INITIAL**

**End Date:11/13/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/14/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,899,577,000 12-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**240,777,200**

Non-Customer SPAN Calculation

**10,403,432**

Proprietary Capital Charges

**20,094,451**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/13/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/14/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/13/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/14/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>57,442,553</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>78,260,825</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>20,818,272</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>21,174,307</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>21,174,307</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>56,966,905</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-383</u></b> [7615] <b><u>56,966,522</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>78,260,825</u></b> [7770]

**INITIAL**

**End Date:11/13/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/14/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>577,040,564</u></b> [7010]
	B. Securities (at market)	<b><u>35,046,785</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-34,602,618</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>29,054,477</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-23,780,265</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>582,758,943</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,167,498</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,167,498</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>584,926,441</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>18,767,628</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>35,046,785</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>608,167,132</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>661,981,545</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>77,055,104</u></b> [7190]

**INITIAL**

**End Date:11/13/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/14/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/14/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/15/2013**

**INITIAL**

**End Date:11/14/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/15/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,896,110,000 13-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**263,218,882**

Non-Customer SPAN Calculation

**10,817,011**

Proprietary Capital Charges

**21,922,871**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/14/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/15/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/14/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/15/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>56,648,836</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>76,049,696</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>19,400,860</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>19,780,477</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>19,780,477</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>56,149,563</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-340</u></b> [7615] <b><u>56,149,223</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>76,049,696</u></b> [7770]

**INITIAL**

**End Date:11/14/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/15/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>570,269,114</u></b> [7010]
	B. Securities (at market)	<b><u>34,661,696</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-26,175,427</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>29,971,975</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-24,391,152</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>584,336,206</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,135,674</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,135,674</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>586,471,880</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>22,211,223</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>34,661,696</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>606,988,031</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>663,860,950</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>77,389,070</u></b> [7190]

**INITIAL**

**End Date:11/14/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/15/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/15/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/18/2013**

**INITIAL**

**End Date:11/15/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/18/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,896,717,000 14-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**222,108,304**

Non-Customer SPAN Calculation

**5,547,672**

Proprietary Capital Charges

**18,212,478**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/15/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/18/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/15/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/18/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>58,343,261</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>79,488,770</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>21,145,509</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>19,443,069</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>19,443,069</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,925,964</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-259</u></b> [7615] <b><u>59,925,705</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>79,488,770</u></b> [7770]

**INITIAL**

**End Date:11/15/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/18/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>573,638,190</u> [7010]
	B. Securities (at market)	<u>34,673,714</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-26,828,947</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>28,428,791</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,709,954</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>586,201,794</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,431,910</u> [7045]
	Less: amount offset by customer securities	<u>-927</u> [7047] <u>2,430,983</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>588,632,777</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>30,988,732</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,673,714</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>597,181,205</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>662,843,651</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>74,210,874</u> [7190]

**INITIAL**

**End Date:11/15/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/18/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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** 11/15/2013

**Submit Date** Cliffe Allen, 11/18/2013

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

**Submit Date** Cliffe Allen, 11/18/2013

**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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**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 11/15/2013

**Submit Date** Cliffe Allen, 11/18/2013

**Carrying Broker Relationships**

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

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

**Submit Date** Cliffe Allen, 11/18/2013

**Foreign Exempt Carrying Broker Relationships**

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

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

**Submit Date** Cliffe Allen, 11/18/2013

**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** 11/15/2013

**Submit Date** Cliffe Allen, 11/18/2013

**Segregation Investment Detail**

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

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

**Submit Date** Cliffe Allen, 11/18/2013

**Secured Investment Detail**

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

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

**Submit Date** Cliffe Allen, 11/18/2013

**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	<b>0</b>	7699

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

**Submit Date** Cliffe Allen, 11/18/2013

**Itemized Details**

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

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

**Submit Date** Cliffe Allen, 11/18/2013

JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	34,673,714	0
CITIBANK N A	0	0
	<b>34,673,714</b>	<b>0</b>

**Box9730**

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

**WINJAMMER FILING**

**INITIAL**

**End Date:11/18/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/19/2013**

**INITIAL**

**End Date:11/18/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/19/2013**

**Daily Segregation - Cover Page**

Name of Company

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

**0**  
**0**  
**0 0**  
**8 15**

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

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

**0**  
**0**  
**0 0**  
**30 40**

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

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

**0**  
**0**  
**0 0**  
**0 0**

Current ANC: on

**3,900,888,000 15-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**229,096,270**

Non-Customer SPAN Calculation

**6,307,756**

Proprietary Capital Charges

**18,832,322**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:11/18/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/19/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/18/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/19/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>60,081,722</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>79,965,020</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>19,883,298</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>17,985,611</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>17,985,611</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,859,711</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-300</u></b> [7615] <b><u>61,859,411</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>79,965,020</u></b> [7770]

**INITIAL**

**End Date:11/18/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/19/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>569,464,943</u> [7010]
	B. Securities (at market)	<u>34,674,606</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,377,086</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,233,593</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,290,257</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>578,705,799</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,085,055</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,085,055</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>580,790,854</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>29,447,130</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,674,606</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,061,690</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>656,183,426</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>75,392,572</u> [7190]

**INITIAL**

**End Date:11/18/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/19/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/19/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/20/2013**

**INITIAL**

**End Date:11/19/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/20/2013**

**Daily Segregation - Cover Page**

Name of Company

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

**0**  
**0**  
**0 0**  
**8 15**

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

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

**0**  
**0**  
**0 0**  
**30 40**

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

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

**0**  
**0**  
**0 0**  
**0 0**

Current ANC: on

**3,897,937,000 18-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**242,075,213**

Non-Customer SPAN Calculation

**7,514,496**

Proprietary Capital Charges

**19,967,177**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:11/19/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/20/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/19/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/20/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>60,418,822</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>80,765,552</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>20,346,730</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>17,959,574</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>17,959,574</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>62,686,239</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-259</u></b> [7615] <b><u>62,685,980</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>80,765,552</u></b> [7770]

**INITIAL**

**End Date:11/19/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/20/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>567,534,814</u> [7010]
	B. Securities (at market)	<u>34,673,926</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-30,791,772</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>26,521,992</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,671,523</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>572,267,437</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,096,887</u> [7045]
	Less: amount offset by customer securities	<u>-6,756</u> [7047] <u>2,090,131</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>574,357,568</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>25,295,859</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,673,926</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>585,462,009</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>645,431,794</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>71,074,226</u> [7190]

**INITIAL**

**End Date:11/19/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/20/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/20/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/21/2013**

**INITIAL**

**End Date:11/20/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/21/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

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

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**252,027,049**

Non-Customer SPAN Calculation

**8,616,459**

Proprietary Capital Charges

**20,851,481**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/20/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/21/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/20/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/21/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>60,776,261</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>81,469,344</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>20,693,083</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>18,625,417</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>18,625,417</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>62,724,189</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-260</u></b> [7615] <b><u>62,723,929</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>81,469,344</u></b> [7770]

**INITIAL**

**End Date:11/20/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/21/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>565,849,014</u> [7010]
	B. Securities (at market)	<u>34,659,371</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-22,758,355</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,492,776</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,120,913</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>580,121,893</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,095,320</u> [7045]
	Less: amount offset by customer securities	<u>-480</u> [7047] <u>2,094,840</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>582,216,733</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>17,726,946</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,659,371</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>596,075,442</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>648,461,759</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>66,245,026</u> [7190]

**INITIAL**

**End Date:11/20/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/21/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/21/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/22/2013**

**INITIAL**

**End Date:11/21/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/22/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,904,306,000 20-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**252,047,445**

Non-Customer SPAN Calculation

**8,164,693**

Proprietary Capital Charges

**20,816,971**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

- 1. Number of active customer accounts **1,358** [8070]
- 2. Percentage of customer who are speculative traders **86** [8071]
- 3. Percentage of customers who are hedge traders **14** [8072]
- 4. Percentage of position traders **89** [8073]
- 5. Percentage of day traders **11** [8074]
- 6. Number of customers trading at reportable levels **121** [8075]
- 7. Do any customers have direct access to the exchange? **No** [8076]
- 8. Do you offer reduced intraday margin rates to customers? **No** [8077]
- If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/21/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/22/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/21/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/22/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>61,054,542</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>81,480,738</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>20,426,196</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>18,620,873</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>18,620,873</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>62,740,064</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-198</u></b> [7615] <b><u>62,739,866</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>81,480,738</u></b> [7770]

**INITIAL**

**End Date:11/21/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/22/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>574,466,133</u> [7010]
	B. Securities (at market)	<u>34,668,630</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-35,416,816</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,033,103</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,229,473</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>576,521,577</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,103,679</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,103,679</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>578,625,256</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>17,445,292</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,630</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>590,754,074</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>642,867,996</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>64,242,740</u> [7190]

**INITIAL**

**End Date:11/21/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/22/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/22/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/25/2013**

**INITIAL**

**End Date:11/22/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/25/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,896,285,000 21-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**225,228,510**

Non-Customer SPAN Calculation

**6,156,029**

Proprietary Capital Charges

**18,510,763**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/22/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/25/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/22/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/25/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>60,106,028</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>80,486,632</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>20,380,604</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>18,683,232</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>18,683,232</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,683,559</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-158</u></b> [7615] <b><u>61,683,401</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>80,486,632</u></b> [7770]

**INITIAL**

**End Date:11/22/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/25/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>575,517,601</u> [7010]
	B. Securities (at market)	<u>34,670,636</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-31,031,217</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>26,998,994</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-23,092,017</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>583,063,997</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,094,712</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,094,712</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>585,158,709</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>17,615,049</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,670,636</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>594,671,571</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>646,957,256</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>61,798,547</u> [7190]

**INITIAL**

**End Date:11/22/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/25/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/25/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/26/2013**

**INITIAL**

**End Date:11/25/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/26/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,896,680,000 22-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**223,020,918**

Non-Customer SPAN Calculation

**8,664,518**

Proprietary Capital Charges

**18,534,835**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/25/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/26/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/25/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/26/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>60,426,418</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>79,836,549</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>19,410,131</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>18,013,151</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>18,013,151</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,703,497</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-98</u></b> [7615] <b><u>61,703,399</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>79,836,549</u></b> [7770]

**INITIAL**

**End Date:11/25/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/26/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>561,553,180</u></b> [7010]
	B. Securities (at market)	<b><u>34,667,253</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-28,733,350</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>26,363,962</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-21,251,192</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>572,599,853</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,095,881</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-2,275</u></b> [7047] <b><u>2,093,606</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>574,693,459</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>20,861,159</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>34,667,253</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>589,196,494</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>644,724,906</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>70,031,447</u></b> [7190]

**INITIAL**

**End Date:11/25/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/26/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/26/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/27/2013**

**INITIAL**

**End Date:11/26/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/27/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,968,504,000 25-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**225,728,990**

Non-Customer SPAN Calculation

**8,757,765**

Proprietary Capital Charges

**18,758,940**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:11/26/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/27/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/26/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/27/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>58,877,678</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>80,424,152</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>21,546,474</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>20,133,080</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>20,133,080</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>60,171,152</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-79</u></b> [7615] <b><u>60,171,073</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>80,424,152</u></b> [7770]

**INITIAL**

**End Date:11/26/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/27/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>553,576,900</u></b> [7010]
	B. Securities (at market)	<b><u>34,666,518</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-20,262,388</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>26,074,074</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-20,887,569</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>573,167,535</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,246,557</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,246,557</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>575,414,092</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>22,893,083</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>34,666,518</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>589,954,739</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>647,514,340</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>72,100,248</u></b> [7190]

**INITIAL**

**End Date:11/26/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/27/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/27/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**INITIAL**

**End Date:11/27/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,965,658,000 26-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**235,464,649**

Non-Customer SPAN Calculation

**9,538,363**

Proprietary Capital Charges

**19,600,241**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,358** [8070]

2. Percentage of customer who are speculative traders **86** [8071]

3. Percentage of customers who are hedge traders **14** [8072]

4. Percentage of position traders **89** [8073]

5. Percentage of day traders **11** [8074]

6. Number of customers trading at reportable levels **121** [8075]

7. Do any customers have direct access to the exchange? **No** [8076]

8. Do you offer reduced intraday margin rates to customers? **No** [8077]

If so, what is the lowest intraday margin rate offered to customers? **0** [8078]

**INITIAL**

**End Date:11/27/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/27/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>57,822,704</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>79,788,307</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>21,965,603</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>20,098,888</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>20,098,888</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,569,459</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-39</u></b> [7615] <b><u>59,569,420</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>79,788,307</u></b> [7770]

**INITIAL**

**End Date:11/27/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>549,566,596</u> [7010]
	B. Securities (at market)	<u>34,668,686</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-13,609,083</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,143,058</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,069,836</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>575,699,421</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,110,577</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,110,577</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>577,809,998</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>27,295,232</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,686</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,602,285</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>654,566,203</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,756,205</u> [7190]

**INITIAL**

**End Date:11/27/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**INITIAL**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Cover Page**

Name of Company

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

**0**  
**0**  
**0 0**  
**8 15**

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

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

**0**  
**0**  
**0 0**  
**30 40**

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

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

**0**  
**0**  
**0 0**  
**0 0**

Current ANC: on

**3,965,658,000 26-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**235,464,649**

Non-Customer SPAN Calculation

**9,538,363**

Proprietary Capital Charges

**19,600,241**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>57,822,459</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>80,477,427</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>22,654,968</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>20,098,888</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>20,098,888</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>60,258,560</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-20</u></b> [7615] <b><u>60,258,540</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>80,477,427</u></b> [7770]

**INITIAL**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>549,566,596</u> [7010]
	B. Securities (at market)	<u>34,668,686</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-13,609,083</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,143,058</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,069,836</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>575,699,421</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,110,577</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,110,577</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>577,809,998</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>27,295,232</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,686</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,602,285</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>654,566,203</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,756,205</u> [7190]

**INITIAL**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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**

**AMENDMENT**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**AMENDMENT**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %. **8 15**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required: % ; or **0**
- c. Dollar amount range between: and ; or **0 0**
- d. Percentage range of customer secured funds required between: % and %. **30 40**

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

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

Current ANC: on

**3,965,658,000 26-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**235,464,649**

Non-Customer SPAN Calculation

**9,538,363**

Proprietary Capital Charges

**19,600,241**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**AMENDMENT**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

For which products are the lowest intraday margin rates offered?

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

**AMENDMENT**

**End Date:11/28/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/29/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>58,511,520</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>80,477,427</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>21,965,907</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>20,098,888</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>20,098,888</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>60,258,560</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-20</u></b> [7615] <b><u>60,258,540</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>80,477,427</u></b> [7770]

**AMENDMENT**

End Date:11/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>549,566,596</u> [7010]
	B. Securities (at market)	<u>34,668,686</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-13,609,083</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,143,058</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,069,836</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>575,699,421</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,110,577</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,110,577</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>577,809,998</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>27,295,232</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,668,686</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>592,602,285</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>654,566,203</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,756,205</u> [7190]

**AMENDMENT**

End Date:11/28/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:11/29/2013

**Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

**WINJAMMER FILING**

**INITIAL**

**End Date:11/29/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/2/2013**

**INITIAL**

**End Date:11/29/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/2/2013**

**Daily Segregation - Cover Page**

Name of Company

**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 %.

**8 15**

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

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of customer secured funds required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of customer secured funds required between: % and %.

**30 40**

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

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of cleared swaps customer collateral required: % ; or

**0**

c. Dollar amount range between: and ; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between: % and %.

**0 0**

Current ANC: on

**3,936,575,000 27-NOV-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**217,310,507**

Non-Customer SPAN Calculation

**7,416,815**

Proprietary Capital Charges

**17,978,186**

Minimum Dollar Amount Requirement

**1,000,000** [7465]

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,358** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**89** [8073]

5. Percentage of day traders

**11** [8074]

6. Number of customers trading at reportable levels

**121** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:11/29/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/2/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:11/29/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/2/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>57,599,082</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>79,533,708</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>21,934,626</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>19,119,203</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>19,119,203</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>120,000</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>120,000</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>60,294,525</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-20</u></b> [7615] <b><u>60,294,505</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>79,533,708</u></b> [7770]

**INITIAL**

**End Date:11/29/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/2/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>550,829,219</u> [7010]
	B. Securities (at market)	<u>34,663,469</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-12,795,711</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>27,199,453</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,820,137</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>577,076,293</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,144,089</u> [7045]
	Less: amount offset by customer securities	<u>-39,076</u> [7047] <u>2,105,013</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>579,181,306</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>25,976,039</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>34,663,469</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>595,318,070</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>655,957,578</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>76,776,272</u> [7190]

**INITIAL**

**End Date:11/29/2013**

**Firm Name:MORGAN STANLEY SMITH BARNEY LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/2/2013**

**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1.	Net ledger balance
	A. Cash <u>0</u> [8500]
	B. Securities (at market) <u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]
	Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]

# SIDR REPORT

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

**Submit Date**

Stanley Tulloch, 12/02/2013

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

**Submit Date** Stanley Tulloch, 12/02/2013

**Depository Relationships**

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

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

**Submit Date** Stanley Tulloch, 12/02/2013

**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

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**Submit Date** Stanley Tulloch, 12/02/2013

**Foreign Exempt Carrying Broker Relationships**

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
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**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**End Date** 11/29/2013

**Submit Date** Stanley Tulloch, 12/02/2013

**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** 11/29/2013

**Submit Date** Stanley Tulloch, 12/02/2013

**Segregation Investment Detail**

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

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**Submit Date** Stanley Tulloch, 12/02/2013

**Secured Investment Detail**

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

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**Contact Email** cliffe.allen@morganstanley.  
**End Date** 11/29/2013

**Submit Date** Stanley Tulloch, 12/02/2013

**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	<b>0</b>	7699

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

**Submit Date** Stanley Tulloch, 12/02/2013

**Itemized Details**

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

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**Submit Date** Stanley Tulloch, 12/02/2013

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

**34,663,469** **0**

**Box9730**

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

**25,976,039** **0**