

**WINJAMMER FILING**

**INITIAL**

**End Date:9/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/3/2013**

**INITIAL**

**End Date:9/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/3/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

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

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**243,104,233**

Non-Customer SPAN Calculation

**4,415,853**

Proprietary Capital Charges

**19,801,607**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,700** [8070]

2. Percentage of customer who are speculative traders

**84** [8071]

3. Percentage of customers who are hedge traders

**16** [8072]

4. Percentage of position traders

**91** [8073]

5. Percentage of day traders

**9** [8074]

6. Number of customers trading at reportable levels

**125** [8075]

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

**0** [8076]

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

**0** [8077]

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

**0** [8078]

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For which products are the lowest intraday margin rates offered?

- |     |  |                         |
|-----|--|-------------------------|
| 9.  | Lowest round turn commission rate offered  | <b><u>3</u></b> [8080]  |
| 11. | Highest round turn commission rate offered   | <b><u>90</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>60,296,600</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>85,071,964</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,775,364</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>19,266,745</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>19,266,745</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>65,811,586</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>-6,367</u></b> [7615] <b><u>65,805,219</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>85,071,964</u></b> [7770]

**INITIAL**

**End Date:9/2/2013**

**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>628,850,015</u></b> [7010]
	B. Securities (at market)	<b><u>34,533,598</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-28,777,214</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>53,722,417</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-28,380,900</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>659,947,916</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,522,213</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-63,801</u></b> [7047] <b><u>2,458,412</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>662,406,328</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>32,827,222</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>34,533,598</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>690,344,533</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>757,705,353</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>95,299,025</u></b> [7190]

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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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**End Date:9/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/4/2013**

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**End Date:9/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/4/2013**

**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

**3,557,757,000 30-AUG-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**244,892,495**

Non-Customer SPAN Calculation

**5,466,580**

Proprietary Capital Charges

**20,028,726**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,700** [8070]

2. Percentage of customer who are speculative traders

**84** [8071]

3. Percentage of customers who are hedge traders

**16** [8072]

4. Percentage of position traders

**91** [8073]

5. Percentage of day traders

**9** [8074]

6. Number of customers trading at reportable levels

**125** [8075]

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

**0** [8076]

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

**0** [8077]

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

**0** [8078]



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For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:9/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/4/2013**

**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>62,286,071</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>86,353,311</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,067,240</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>19,385,367</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>19,385,367</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>66,970,829</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>-2,885</u></b> [7615] <b><u>66,967,944</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>86,353,311</u></b> [7770]

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**End Date:9/3/2013**

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>629,952,504</u> [7010]
	B. Securities (at market)	<u>33,806,523</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-21,569,903</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>57,572,808</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-26,530,969</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>673,230,963</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,477,064</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,477,064</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>675,708,027</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>30,344,714</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>33,806,523</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>703,304,174</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>767,455,411</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>91,747,384</u> [7190]

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**End Date:9/3/2013**

**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) 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**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/5/2013**

**INITIAL**

**End Date:9/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/5/2013**

**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

**3,568,895,000 03-SEP-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

**251,623,919**

Non-Customer SPAN Calculation

**5,600,395**

Proprietary Capital Charges

**20,577,945**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,700** [8070]

2. Percentage of customer who are speculative traders

**84** [8071]

3. Percentage of customers who are hedge traders

**16** [8072]

4. Percentage of position traders

**91** [8073]

5. Percentage of day traders

**9** [8074]

6. Number of customers trading at reportable levels

**125** [8075]

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

**0** [8076]

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

**0** [8077]

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

**0** [8078]

**INITIAL**

**End Date:9/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/5/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:9/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/5/2013**

**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>63,008,582</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>90,302,741</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>27,294,159</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>21,942,071</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>21,942,071</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>68,362,890</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>-2,220</u></b> [7615] <b><u>68,360,670</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>90,302,741</u></b> [7770]



**INITIAL****End Date:9/4/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:9/5/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>620,996,653</u></b> [7010]
	B. Securities (at market)	<b><u>33,756,058</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-30,800,453</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>57,297,414</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-27,151,581</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>654,098,091</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,624,454</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,624,454</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>656,722,545</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>18,005,253</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>33,756,058</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>699,494,244</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>751,255,555</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>94,533,010</u></b> [7190]

**INITIAL**

**End Date:9/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/5/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:9/5/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2013**

**INITIAL**

**End Date:9/5/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2013**

**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

**3,561,290,000 04-SEP-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

**253,327,480**

Non-Customer SPAN Calculation

**5,506,577**

Proprietary Capital Charges

**20,706,725**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

7. Do any customers have direct access to the exchange? **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:9/5/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2013**

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:9/5/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2013**

**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>65,932,574</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>92,709,643</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,777,069</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>21,912,459</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>21,912,459</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>70,799,586</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>-2,402</u></b> [7615] <b><u>70,797,184</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>92,709,643</u></b> [7770]

**INITIAL**

**End Date:9/5/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>627,995,881</u></b> [7010]
	B. Securities (at market)	<b><u>33,683,158</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-44,810,076</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>58,825,229</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-27,252,810</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>648,441,382</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,254,983</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,254,983</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>650,696,365</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>26,529,583</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>33,683,158</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>683,816,107</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>744,028,848</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>93,332,483</u></b> [7190]

**INITIAL**

**End Date:9/5/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2013**

**Daily Segregation - Swaps Statement**

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

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



**WINJAMMER FILING**

**INITIAL**

**End Date:9/6/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/9/2013**

**INITIAL**

**End Date:9/6/2013**

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

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**Submit Date:9/9/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,574,747,000 05-SEP-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

**250,564,248**

Non-Customer SPAN Calculation

**4,994,013**

Proprietary Capital Charges

**20,444,661**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,440** [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 **95** [8073]

5. Percentage of day traders **5** [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:9/6/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/9/2013**

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:9/6/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/9/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>66,683,211</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>93,204,947</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,521,736</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>22,000,385</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>22,000,385</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>71,207,948</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>-3,386</u></b> [7615] <b><u>71,204,562</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>93,204,947</u></b> [7770]

**INITIAL**

**End Date:9/6/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/9/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>628,463,840</u></b> [7010]
	B. Securities (at market)	<b><u>33,685,498</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-49,630,692</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>58,729,558</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-25,865,522</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>645,382,682</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,355,512</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,355,512</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>647,738,194</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>18,147,481</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>33,685,498</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>690,528,325</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>742,361,304</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>94,623,110</u></b> [7190]

**INITIAL**

**End Date:9/6/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/9/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:9/9/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/10/2013**

**INITIAL**

**End Date:9/9/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/10/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,562,901,000 06-SEP-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

**250,721,670**

Non-Customer SPAN Calculation

**5,152,311**

Proprietary Capital Charges

**20,469,918**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/9/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/10/2013**

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:9/9/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/10/2013**

**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>65,016,577</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>91,839,074</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,822,497</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>22,032,449</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>22,032,449</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>69,807,227</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>-602</u></b> [7615] <b><u>69,806,625</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>91,839,074</u></b> [7770]

**INITIAL****End Date:9/9/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:9/10/2013****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>633,150,464</u></b> [7010]
	B. Securities (at market)	<b><u>33,712,830</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-42,658,003</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>56,076,898</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-24,092,441</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>656,189,748</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,391,341</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,391,341</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>658,581,089</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>19,590,395</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>33,712,830</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>689,725,886</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>743,029,111</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>84,448,022</u></b> [7190]

**INITIAL**

**End Date:9/9/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/10/2013**

**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:9/10/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/11/2013**

**INITIAL**

**End Date:9/10/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/11/2013**

**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@morganstanleymith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,569,226,000 09-SEP-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

**253,261,520**

Non-Customer SPAN Calculation

**5,261,147**

Proprietary Capital Charges

**20,681,813**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/10/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/11/2013**

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:9/10/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/11/2013**

**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>66,179,441</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>93,023,223</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,843,782</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>22,035,069</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>22,035,069</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>70,988,259</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>-105</u></b> [7615] <b><u>70,988,154</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>93,023,223</u></b> [7770]



**INITIAL**

End Date:9/10/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:9/11/2013

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>637,486,541</u></b> [7010]
	B. Securities (at market)	<b><u>33,723,300</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-54,259,384</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>52,227,796</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-26,554,364</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>642,623,889</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,401,681</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,401,681</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>645,025,570</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>34,442,012</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>33,723,300</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>669,886,964</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>738,052,276</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>93,026,706</u></b> [7190]

**INITIAL**

**End Date:9/10/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/11/2013**

**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) 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:9/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2013**

**INITIAL**

**End Date:9/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,571,051,000 10-SEP-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

**252,605,977**

Non-Customer SPAN Calculation

**5,583,886**

Proprietary Capital Charges

**20,655,189**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,440** [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 **95** [8073]

5. Percentage of day traders **5** [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:9/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2013**

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:9/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2013**

**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>62,380,548</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>93,380,640</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>31,000,092</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>22,068,018</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>22,068,018</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>71,312,690</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>-68</u></b> [7615] <b><u>71,312,622</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>93,380,640</u></b> [7770]

**INITIAL**

**End Date:9/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>645,709,621</u></b> [7010]
	B. Securities (at market)	<b><u>33,738,637</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-53,415,070</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>48,835,962</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-25,010,594</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>649,858,556</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,509,588</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,509,588</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>652,368,144</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>37,745,518</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>33,738,637</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>672,730,935</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>744,215,090</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>91,846,946</u></b> [7190]

**INITIAL**

**End Date:9/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2013**

**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) <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:9/12/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/13/2013**

**INITIAL**

**End Date:9/12/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/13/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,573,060,000 11-SEP-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

**254,012,584**

Non-Customer SPAN Calculation

**5,483,793**

Proprietary Capital Charges

**20,759,710**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/12/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/13/2013**

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:9/12/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/13/2013**

**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>61,716,337</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>92,954,639</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>31,238,302</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>22,049,532</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>22,049,532</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>70,905,110</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>-3</u></b> [7615] <b><u>70,905,107</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>92,954,639</u></b> [7770]

**INITIAL**

End Date:9/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:9/13/2013

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>646,494,460</u> [7010]
	B. Securities (at market)	<u>33,755,566</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-63,972,918</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>49,711,075</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,625,743</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>640,362,440</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,400,240</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,400,240</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>642,762,680</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>42,856,994</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>33,755,566</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>659,431,120</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>736,043,680</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>93,281,000</u> [7190]

**INITIAL**

**End Date:9/12/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/13/2013**

**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> <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:9/13/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/16/2013**

**INITIAL**

**End Date:9/13/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/16/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,561,527,000 12-SEP-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

**249,785,509**

Non-Customer SPAN Calculation

**5,654,756**

Proprietary Capital Charges

**20,435,221**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/13/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/16/2013**

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:9/13/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/16/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>63,145,864</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>87,197,391</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,051,527</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>22,368,587</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>22,368,587</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>64,828,804</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>0</u></b> [7615] <b><u>64,828,804</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>87,197,391</u></b> [7770]

**INITIAL**

**End Date:9/13/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/16/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>650,163,954</u> [7010]
	B. Securities (at market)	<u>33,766,747</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-62,728,502</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>49,976,227</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,777,597</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>645,400,829</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,142,190</u> [7045]
	Less: amount offset by customer securities	<u>-1,039</u> [7047] <u>2,141,151</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>647,541,980</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>42,635,904</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>33,766,747</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>662,002,025</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>738,404,676</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>90,862,696</u> [7190]

**INITIAL**

**End Date:9/13/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/16/2013**

**Daily Segregation - Swaps Statement**

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

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:9/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/17/2013**

**INITIAL**

**End Date:9/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/17/2013**

**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

**3,565,880,000 13-SEP-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

**264,202,629**

Non-Customer SPAN Calculation

**6,928,907**

Proprietary Capital Charges

**21,690,523**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,440** [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 **95** [8073]

5. Percentage of day traders **5** [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:9/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/17/2013**

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:9/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/17/2013**

**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>65,275,722</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>90,488,718</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>25,212,996</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>24,885,634</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>24,885,634</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>65,603,084</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>0</u></b> [7615] <b><u>65,603,084</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>90,488,718</u></b> [7770]



**INITIAL**

**End Date:9/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/17/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>652,889,811</u></b> [7010]
	B. Securities (at market)	<b><u>33,799,708</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-47,272,419</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>45,027,358</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-25,916,439</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>658,528,019</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,480,113</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-12,132</u></b> [7047] <b><u>2,467,981</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>660,996,000</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>40,884,101</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>33,799,708</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>678,952,527</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>753,636,336</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>92,640,336</u></b> [7190]

**INITIAL****End Date:9/16/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:9/17/2013****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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**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  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**Segregation Investment Detail**

1. Cash at Banks	40,884,102	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	33,799,708	9698
8. Receivables from FCMs	678,952,527	9697
Total	<u>753,636,337</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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**Secured Investment Detail**

1. Cash at Banks	24,885,633	8245
2. US Government Securities	0	8600
3. Bank Certificates of Deposit	0	8610
4. Money Market Funds	0	8620
5. Municipal Securities	0	8630
6. Government Sponsored Enterprise Securities	0	8650
7. Customer Owned Investments	0	8695
8. Receivables from FCMs	65,603,084	8697
Total	<u>90,488,717</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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

**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	9,446,421	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	15,439,212	0
	<b>24,885,633</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	0	0
CITIBANK N A	0	0
	<b>0</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	69,094	0
MORGAN STANLEY & CO LLC	65,533,990	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>65,603,084</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	29,216,373	0
MORGAN STANLEY & CO LLC	649,736,154	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>678,952,527</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** 09/16/2013

**Submit Date** Cliffe Allen, 09/17/2013

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	33,799,708	0
CITIBANK N A	0	0
	<b>33,799,708</b>	<b>0</b>

**Box9730**

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	10,456,524	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	30,427,578	0
	<b>40,884,102</b>	<b>0</b>

**WINJAMMER FILING**

**INITIAL**

**End Date:9/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/18/2013**

**INITIAL**

**End Date:9/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/18/2013**

**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@morganstanleymith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,569,936,000 16-SEP-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

**263,064,788**

Non-Customer SPAN Calculation

**6,951,803**

Proprietary Capital Charges

**21,601,327**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/18/2013**

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:9/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/18/2013**

**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>63,930,453</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>90,622,750</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,692,297</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>27,906,974</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>27,906,974</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>62,715,776</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>0</u></b> [7615] <b><u>62,715,776</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>90,622,750</u></b> [7770]



**INITIAL**

**End Date:9/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/18/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>633,246,557</u> [7010]
	B. Securities (at market)	<u>33,837,920</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-43,369,038</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>43,342,469</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-28,025,589</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>639,032,319</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,728,998</u> [7045]
	Less: amount offset by customer securities	<u>-34,445</u> [7047] <u>2,694,553</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>641,726,872</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>38,567,058</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>33,837,920</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>667,374,561</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>739,779,539</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>98,052,667</u> [7190]

**INITIAL**

**End Date:9/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/18/2013**

**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]

**WINJAMMER FILING**

**INITIAL**

**End Date:9/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/19/2013**

**INITIAL**

**End Date:9/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/19/2013**

**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 **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

**3,566,646,000 17-SEP-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

**269,990,321**

Non-Customer SPAN Calculation

**7,068,570**

Proprietary Capital Charges

**22,164,711**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/19/2013**

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:9/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/19/2013**

**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>65,499,294</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>92,251,173</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,751,879</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>28,298,942</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>28,298,942</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>63,952,231</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>0</u></b> [7615] <b><u>63,952,231</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>92,251,173</u></b> [7770]

**INITIAL**

**End Date:9/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/19/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>636,938,745</u></b> [7010]
	B. Securities (at market)	<b><u>33,945,793</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-51,192,211</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>45,264,595</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-31,648,772</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>633,308,150</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,873,309</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-434,320</u></b> [7047] <b><u>3,438,989</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>636,747,139</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>31,967,947</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>33,945,793</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>656,311,278</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>722,225,018</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>85,477,879</u></b> [7190]

**INITIAL**

**End Date:9/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/19/2013**

**Daily Segregation - Swaps Statement**

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

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



**WINJAMMER FILING**

**INITIAL**

**End Date:9/19/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2013**

**INITIAL**

**End Date:9/19/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,563,124,000 18-SEP-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

**269,741,877**

Non-Customer SPAN Calculation

**7,057,739**

Proprietary Capital Charges

**22,143,969**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,440** [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 **95** [8073]

5. Percentage of day traders **5** [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:9/19/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2013**

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:9/19/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2013**

**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>63,936,851</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>91,181,677</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>27,244,826</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>28,229,690</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>28,229,690</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>62,951,987</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>0</u></b> [7615] <b><u>62,951,987</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>91,181,677</u></b> [7770]

**INITIAL**

**End Date:9/19/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>648,612,842</u></b> [7010]
	B. Securities (at market)	<b><u>32,363,820</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-33,123,609</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,371,059</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-29,447,138</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>659,776,974</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>5,200,892</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-166,240</u></b> [7047] <b><u>5,034,652</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>664,811,626</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>53,953,861</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>32,363,820</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>662,693,075</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>749,010,756</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>84,199,130</u></b> [7190]

**INITIAL****End Date:9/19/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:9/20/2013****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:9/20/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/23/2013**

**INITIAL**

**End Date:9/20/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/23/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,551,377,000 19-SEP-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**259,452,862**

Non-Customer SPAN Calculation

**5,749,340**

Proprietary Capital Charges

**21216176.19**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/20/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/23/2013**

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:9/20/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/23/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>63,339,970</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>91,735,980</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,396,010</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,218,727</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,218,727</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,517,253</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>0</u></b> [7615] <b><u>61,517,253</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>91,735,980</u></b> [7770]

**INITIAL**

**End Date:9/20/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/23/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>641,776,318</u> [7010]
	B. Securities (at market)	<u>32,372,133</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-34,618,963</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>41,113,704</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,102,656</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>653,540,536</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,346,427</u> [7045]
	Less: amount offset by customer securities	<u>-146,240</u> [7047] <u>3,200,187</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>656,740,723</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>51,771,234</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,372,133</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>662,085,839</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>746,229,206</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>89,488,483</u> [7190]

**INITIAL**

**End Date:9/20/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/23/2013**

**Daily Segregation - Swaps Statement**

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

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:9/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/24/2013**

**INITIAL**

**End Date:9/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/24/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,566,796,000 20-SEP-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

**270,709,470**

Non-Customer SPAN Calculation

**6,615,999**

Proprietary Capital Charges

**22,186,038**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/24/2013**

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:9/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/24/2013**

**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>63,015,820</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>91,574,834</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,559,014</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,242,217</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,242,217</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,332,617</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>0</u></b> [7615] <b><u>61,332,617</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>91,574,834</u></b> [7770]



**INITIAL**

**End Date:9/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/24/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>633,425,367</u></b> [7010]
	B. Securities (at market)	<b><u>32,434,868</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-30,197,208</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>40,481,753</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-21,513,155</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>654,631,625</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,263,019</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-150,615</u></b> [7047] <b><u>3,112,404</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>657,744,029</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>48,606,270</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>32,434,868</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>665,922,111</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>746,963,249</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>89,219,220</u></b> [7190]

**INITIAL**

**End Date:9/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/24/2013**

**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:9/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/25/2013**

**INITIAL**

**End Date:9/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/25/2013**

**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@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

**3,569,420,000 23-SEP-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

**269,567,576**

Non-Customer SPAN Calculation

**6,478,148**

Proprietary Capital Charges

**22,083,658**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0 [7475]**

1. Number of active customer accounts **1,440 [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 **95 [8073]**

5. Percentage of day traders **5 [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:9/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/25/2013**

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:9/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/25/2013**

**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>63,481,186</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>90,861,280</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>27,380,094</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,205,170</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,205,170</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>60,656,110</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>0</u></b> [7615] <b><u>60,656,110</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>90,861,280</u></b> [7770]

**INITIAL**

**End Date:9/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/25/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>637,077,154</u></b> [7010]
	B. Securities (at market)	<b><u>32,426,802</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-33,798,629</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>39,821,622</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-20,820,020</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>654,706,929</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,180,797</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-108,115</u></b> [7047] <b><u>3,072,682</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>657,779,611</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>51,473,218</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>32,426,802</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>659,600,871</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>743,500,891</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>85,721,280</u></b> [7190]

**INITIAL****End Date:9/24/2013****Firm Name:MORGAN STANLEY SMITH BARNEY LLC****Form:Daily Seg - FOCUS II****Submit Date:9/25/2013****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:9/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/26/2013**

**INITIAL**

**End Date:9/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/26/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,568,512,000 24-SEP-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

**263,759,188**

Non-Customer SPAN Calculation

**6,565,657**

Proprietary Capital Charges

**21,625,988**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/26/2013**

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:9/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/26/2013**

**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>61,940,926</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>89,906,210</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>27,965,284</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,181,522</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,181,522</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,724,688</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>0</u></b> [7615] <b><u>59,724,688</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>89,906,210</u></b> [7770]

**INITIAL**

**End Date:9/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/26/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>621,879,294</u></b> [7010]
	B. Securities (at market)	<b><u>34,039,050</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-32,185,297</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>38,290,685</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-20,641,131</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>641,382,601</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,717,367</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-201,240</u></b> [7047] <b><u>2,516,127</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>643,898,728</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>46,481,322</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>34,039,050</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>659,440,029</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>739,960,401</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>96,061,673</u></b> [7190]

**INITIAL**

**End Date:9/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/26/2013**

**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:9/26/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/27/2013**

**INITIAL**

**End Date:9/26/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/27/2013**

**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@morganstanleymith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,706,701,000 25-SEP-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

**267,412,361**

Non-Customer SPAN Calculation

**6,797,121**

Proprietary Capital Charges

**21,936,759**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/26/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/27/2013**

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:9/26/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/27/2013**

**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>64,356,511</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>89,376,799</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>25,020,288</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,165,480</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,165,480</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,211,319</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>0</u></b> [7615] <b><u>59,211,319</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>89,376,799</u></b> [7770]

**INITIAL**

**End Date:9/26/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/27/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>618,537,466</u></b> [7010]
	B. Securities (at market)	<b><u>34,045,968</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-35,716,772</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>38,458,702</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-20,886,724</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>634,438,640</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,650,806</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-77,043</u></b> [7047] <b><u>2,573,763</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>637,012,403</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>40,483,851</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>34,045,968</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>652,213,893</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>726,743,712</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>89,731,309</u></b> [7190]

**INITIAL**

**End Date:9/26/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/27/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:9/27/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/30/2013**

**INITIAL**

**End Date:9/27/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/30/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

**cliffe.allen@morganstanleysmith  
barney.com**

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

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

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

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

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

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

Current ANC: on

**3,703,847,000 26-SEP-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**256,591,294**

Non-Customer SPAN Calculation

**6,522,362**

Proprietary Capital Charges

**21,049,093**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [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

**95** [8073]

5. Percentage of day traders

**5** [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:9/27/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/30/2013**

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:9/27/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/30/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>62,853,745</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>87,818,658</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,964,913</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,193,840</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,193,840</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>57,624,818</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>0</u></b> [7615] <b><u>57,624,818</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>87,818,658</u></b> [7770]



**INITIAL**

**End Date:9/27/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/30/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>627,568,408</u></b> [7010]
	B. Securities (at market)	<b><u>32,937,594</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-40,342,755</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>36,657,677</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-22,883,137</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>633,937,787</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,537,395</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-216,449</u></b> [7047] <b><u>2,320,946</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>636,258,733</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>43,768,119</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>32,937,594</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>648,018,975</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>724,724,688</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,465,955</u></b> [7190]

**INITIAL**

**End Date:9/27/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/30/2013**

**Daily Segregation - Swaps Statement**

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

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>0</u> [8500]
B. Securities (at market)	<u>0</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>0</u> [8560]
Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 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:9/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2013**

**INITIAL**

**End Date:9/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,713,173,000 27-SEP-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

**243,541,165**

Non-Customer SPAN Calculation

**5,229,209**

Proprietary Capital Charges

**19,901,630**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts **1,440** [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 **95** [8073]

5. Percentage of day traders **5** [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:9/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2013**

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:9/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2013**

**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>63,762,096</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>88,518,176</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,756,080</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,172,912</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,172,912</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>58,345,264</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>0</u></b> [7615] <b><u>58,345,264</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>88,518,176</u></b> [7770]

**INITIAL**

End Date:9/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:10/1/2013

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>631,173,702</u></b> [7010]
	B. Securities (at market)	<b><u>32,946,308</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-43,562,088</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>36,138,891</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-21,140,079</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>635,556,734</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,588,871</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-268,761</u></b> [7047] <b><u>2,320,110</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>637,876,844</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>49,665,778</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>32,946,308</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>643,532,413</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>726,144,499</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,267,655</u></b> [7190]

**INITIAL**

**End Date:9/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2013**

**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** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**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  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**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** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**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  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**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** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**Segregation Investment Detail**

1. Cash at Banks	49,665,778	9730
2. US Government Securities	0	9600
3. Bank Certificates of Deposit	0	9610
4. Money Market Funds	0	9620
5. Municipal Securities	0	9635
6. Government Sponsored Enterprise Securities	0	9655
7. Customer Owned Investments	32,946,308	9698
8. Receivables from FCMs	643,532,413	9697
Total	<u>726,144,499</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** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**Secured Investment Detail**

1. Cash at Banks	30,172,912	8245
2. US Government Securities	0	8600
3. Bank Certificates of Deposit	0	8610
4. Money Market Funds	0	8620
5. Municipal Securities	0	8630
6. Government Sponsored Enterprise Securities	0	8650
7. Customer Owned Investments	0	8695
8. Receivables from FCMs	58,345,264	8697
Total	<u>88,518,176</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** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**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** 09/30/2013

**Submit Date** Cliffe Allen, 10/01/2013

**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	9,503,436	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	20,669,476	0
	<b>30,172,912</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	0	0
CITIBANK N A	0	0
	<b>0</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	71,664	0
MORGAN STANLEY & CO LLC	58,273,600	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>58,345,264</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	21,964,723	0
MORGAN STANLEY & CO LLC	621,567,690	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>643,532,413</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  
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**Submit Date** Cliffe Allen, 10/01/2013

JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	32,946,308	0
CITIBANK N A	0	0
	<b>32,946,308</b>	<b>0</b>

**Box9730**

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	10,554,168	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	39,111,610	0
	<b>49,665,778</b>	<b>0</b>