WINJAMMER FILING

INITIAL

End Date:7/11/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/12/2013

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

End Date:7/11/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/12/2013

Daily Segregation - Cover Page

Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount:; or	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
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	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	2,151,507,000 10-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u>
Foreign Profit/Loss Proprietary Open Trade Equity	<u>0</u>
Domestic OTE	0
Foreign OTE	<u>0</u> <u>0</u>
SPAN	<u>-</u>
Customer SPAN Calculation	<u>228,584,125</u>
Non-Customer SPAN Calcualation	<u>5,028,646</u>
Proprietary Capital Charges	18,689,022
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077] 0 [8078]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/11/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/12/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/11/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/12/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	67,584,497 [7360]
2.	Total funds in separate section 30.7 accounts	98,056,789 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	30,472,292 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	21,720,053 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,720,053</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	o [7560] o [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	76,336,736 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>76,336,736</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	T () () () () () () () () () (00 000 000 177701

98,056,789 [7770]

End Date:7/11/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/12/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	691,295,608 [7010]
	B. Securities (at market)	32,428,468 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-63,429,633</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	33,366,422 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-39,149,478</u> [7033]

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

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount

6. Deduct market value of open option contracts granted (sold) of a contract market

6. 4. Sequence (sold) of a contract market

6. 64,511,387 [7045]

Less: amount offset by customer securities

6. Amount required to be segregated (add lines 4 and 5)

FUNDS IN SEGREGATED ACCOUNTS

5. Amount required to be segregated (add lines 4 and 5)

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
A. Cash

41,694,287 [7070]

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

C. Securities held for particular customers or option customers in lieu of cash (at 32,428,468 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
A. Cash
B. Securities representing investments of customers' funds (at market)
C. Securities held for particular customers or option customers in lieu of cash (at

0 [7120]

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

10. Exchange traded options

0. Exchange traded options
A. Value of open long option contracts

B. Value of open short option contracts

0 [7133]

B. Value of open short option contracts

11. Net equities with other FCMs

A. Net liquidating equity

672,071,099 [7140]

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

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

Output

Description of the particular customers or option customers in lieu of cash (at market)

12. Segregated funds on hand <u>0</u> [7170]
13. Total amount in segregation (add lines 7 through 12) **746,193,8**

Total amount in segregation (add lines 7 through 12)
 Excess (deficiency) funds in segregation (subtract line 6 from line 13)
 89,328,752 [7190]

End Date:7/11/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/12/2013

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

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

WINJAMMER FILING

INITIAL

End Date:7/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/15/2013

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

End Date:7/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/15/2013

Daily Segregation - Cover Page

7 - 3 - 3 3 -	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer segregated funds required: %; or	<u></u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u></u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
	
Current ANC: on	2,146,488,000 11-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	_
Domestic OTE	<u>o</u>
Foreign OTE	<u></u>
SPAN	_
Customer SPAN Calculation	<u>227,462,810</u>
Non-Customer SPAN Calcualation	4,703,686
Proprietary Capital Charges	18,573,320
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	1,747 [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	0 [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
• •	

End Date:7/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/15/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

End Date:7/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/15/2013

Daily Segregation - Secured Amounts

1. 2. 3.	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY Amount to be set aside in separate section 30.7 accounts Total funds in separate section 30.7 accounts Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS Cash in banks	64,872,936 [7360] 97,048,821 [7370] 32,175,885 [7380]
	A. Banks located in the United States B. Other banks designated by the Commission	21,627,798 [7500] 0 [7520] 21,627,798 [7530]
2.	Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission	<u>0</u> [7540] <u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts	75,421,023 [7580] 0 [7590] 0 [7600] 0 [7610]
4.	 E. Value of short option contracts Amounts held by clearing organizations of foreign boards of trade A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts 	 <u>0</u> [7615] <u>75,421,023</u> [7620] <u>0</u> [7640] <u>0</u> [7650] <u>0</u> [7660] <u>0</u> [7670] <u>0</u> [7675] <u>0</u> [7680]
 6. 	Amounts held by members of foreign boards of trade A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7700] <u>o</u> [7710] <u>o</u> [7720] <u>o</u> [7730] <u>o</u> [7735] <u>o</u> [7740] <u>o</u> [7760]
7. 8.	Segregated funds on hand Total funds in separate section 30.7 accounts	<u>0</u> [7765] <u>97,048,821 [7770]</u>

14.

End Date:7/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/15/2013

Daily Segregation - Segregation Statement

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

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

<u>686,049,045</u> [7010]
32,953,320 [7020]
ontract market <u>-63,772,952</u> [7030]
tract market <u>36,063,126</u> [7032]
a contract market <u>-41,231,195</u> [7033]
<u>650,061,344</u> [7040]
<u>2,516,860</u> [7045]
<u>0</u> [7047] <u>2,516,860</u> [7050]
<u>652,578,204</u> [7060]
38,100,748 [7070]
rket) <u>0</u> [7080]
lieu of cash (at <u>32,953,320</u> [7090]
ract markets
<u>0</u> [7100]
rket) <u>0</u> [7110]
lieu of cash (at <u>0</u> [7120]
act markets <u>0</u> [7130]
<u>0</u> [7132]
<u>0</u> [7133]
<u>663,277,129</u> [7140]
rket) <u>0</u> [7150]
lieu of cash (at <u>0</u> [7160]
<u>0</u> [7170]
734,331,197 [7180]

81,752,993 [7190]

End Date:7/12/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/15/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

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

Cleared Swaps Customer Requirements

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

WINJAMMER FILING

INITIAL

End Date:7/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/16/2013

2.
 3.
 5.
 7.
 8.

End Date:7/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/16/2013

Daily Segregation - Cover Page

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Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 10
a. I crosmage range or easterner secured rands required between. 70 and 70.	<u>u 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or	•
·	<u>0</u>
 b. Minimum percentage of cleared swaps customer collateral required: %; or c. Dollar amount range between: and; or 	<u>0</u> <u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
d. I creentage range of deared swaps edistorner conditional required between. 70 and 70.	⊻ ⊻
Current ANC: on	2,148,215,000 12-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	0.0
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit Proprietary Profit/Loss	<u>0</u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	_
Customer SPAN Calculation	<u>225,876,935</u>
Non-Customer SPAN Calcualation	4,690,564
Proprietary Capital Charges	18,445,400
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/16/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/16/2013

Daily Segregation - Secured Amounts

1. 2. 3.	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY Amount to be set aside in separate section 30.7 accounts Total funds in separate section 30.7 accounts Excess (deficiency) - (subtract line 1 from line 2)	63,874,943 [7360] 92,604,320 [7370] 28,729,377 [7380]
1.	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS Cash in banks	
	A. Banks located in the United States	15,766,652 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>15,766,652</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	76,842,315 [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-4,647</u> [7615] <u>76,837,668</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]

92,604,320 [7770]

14.

End Date:7/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/16/2013

Daily Segregation - Segregation Statement

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

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

	OLONLOATION NEQUINEINTO(OCCION FU(Z) OF THE OLACT)	
1.	Net ledger balance	
	A. Cash	<u>682,131,081</u> [7010]
	B. Securities (at market)	32,486,784 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-58,274,027</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	38,090,802 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-40,558,933</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	653,875,707 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,144,291 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,144,291</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	656,019,998 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	40,074,746 [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>32,486,784</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	0 [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	668,232,003 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	740,793,533 [7180]
4 4		0.4. ===0. === 1== 4.0.03

84,773,535 [7190]

End Date:7/15/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/16/2013

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

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 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Depository Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Carrying Broker Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Foreign Exempt Carrying Broker Relationships

Name Country Active Date Added

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Clearing House Relationships

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

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Segregation Investment Detail

1.	Cash at Banks	40,074,746	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	32,486,784	9698
8.	Receivables from FCMs	668,232,003	9697
	Total	740,793,533	9699

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Secured Investment Detail

1.	Cash at Banks	15,766,651	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	76,837,668	8697
	Total	92,604,319	8699

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Swaps Investment Detail

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

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

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

> **Submit Date** Stanley Tulloch, 07/16/2013

Itemized Details

	Total Amount	Amount Subject To Repo
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	8,972,853	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	6,793,798	0
	15,766,651	0
Box8695 CITIGROUP GLOBAL MARKETS INC	0	0
	0	
JP MORGAN CHASE LONDON		0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box8697	0	0
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	152,865	0
MORGAN STANLEY & CO LLC	76,684,803	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	76,837,668	0
Box9697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	42,225,650	0
MORGAN STANLEY & CO LLC	626,006,353	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
D., 2000	668,232,003	0
Box9698 CITIGROUP GLOBAL MARKETS INC	0	0
	•	· ·

Contact Name Cliffe Allen

Contact Phone 212-276-3503

Contact Email cliffe.allen@morganstanley.

End Date 07/15/2013

	Submit Date	Stanley Tulloch, 07/16/2013
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	32,486,784	0
CITIBANK N A	0	0
	32,486,784	0
Box9730		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	11,934,945	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	28,139,801	0
	40,074,746	0

WINJAMMER FILING

INITIAL

End Date:7/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/17/2013

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

End Date:7/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/17/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
· · · · · · · · · · · · · · · · · · ·	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sioaroa orrapo sastemor conacerar roquiros sociosim 70 ana 70.	<u> </u>
Current ANC: on	2,175,161,000 15-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	<u> -</u>
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	2 2
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>o</u>
SPAN	<u> </u>
Customer SPAN Calculation	232,388,687
Non-Customer SPAN Calcualation	4,792,917
Proprietary Capital Charges	18,974,528
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>1,405,000</u> [7.100] <u>0</u> [7475]
Number of active customer accounts	1,747 [8070]
Percentage of customer who are speculative traders	83 [8071]
Percentage of customers who are hedge traders	17 [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	116 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>u</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
22, to the terrest interest indignition of one to outfortion.	<u>=</u> [, -]

End Date:7/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/17/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/17/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	66,417,105 [7360]
2.	Total funds in separate section 30.7 accounts	95,215,927 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	28,798,822 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	<u> </u>
1.	Cash in banks	
	A. Banks located in the United States	15,834,970 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>15,834,970</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	79,385,877 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	0 [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	-4,920 [7615] 79,380,957 [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	 : -
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	0 [7660]
	D. Value of long option contracts	0 [7670]
	E. Value of short option contracts	0 [7675] 0 [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	0 [7760]
7.	Segregated funds on hand	0 [7765]
0	T 1.16 1.1 1 1 00.7	0= 04= 00= [7770]

95,215,927 [7770]

13.

14.

End Date:7/16/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/17/2013

Daily Segregation - Segregation Statement

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

Total amount in segregation (add lines 7 through 12)

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

	SEGREGATION REQUIREMENTS (Section 4d(z) of the CEAct)	
1.	Net ledger balance	
	A. Cash	690,854,197 [7010]
	B. Securities (at market)	32,518,538 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-56,135,342</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	37,944,239 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-38,969,000</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>666,212,632</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,150,198 [7045]
	Less: amount offset by customer securities	<u>-91</u> [7047] <u>2,150,107</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>668,362,739</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	45,079,107 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,518,538 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>671,137,170</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
40	market)	
12.	Segregated funds on hand	<u>0</u> [7170]

748,734,815 [7180]

80,372,076 [7190]

End Date:7/16/2013

line 13)

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/17/2013

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

WINJAMMER FILING

INITIAL

End Date:7/17/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/18/2013

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End Date:7/17/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/18/2013

Daily Segregation - Cover Page

my cognogation cover ago	
Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	<u>Cliffe Allen</u>
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 10
d. I creemage range of customer secured funds required between. 70 and 70.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	2
a. Minimum dollar amount: ; or	<u>0</u>
 b. Minimum percentage of cleared swaps customer collateral required: %; or c. Dollar amount range between: and; or 	<u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and 9	<u>0</u> <u>0</u>
u. Percentage range of cleared swaps customer conateral required between. // and /	%. <u>0</u> <u>0</u>
Current ANC: on	2,164,522,000 16-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	•
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u>0</u>
	0.0
Domestic Debit/Deficit Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	<u>0</u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	-
Customer SPAN Calculation	<u>235,239,033</u>
Non-Customer SPAN Calcualation	4,876,043
Proprietary Capital Charges	19,209,206
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/17/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/18/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/17/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/18/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	65,281,088 [7360]
2.	Total funds in separate section 30.7 accounts	94,600,531 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,319,443 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	15,805,153 [7500]
	B. Other banks designated by the Commission	0 [7520] 15,805,153 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	78,800,500 [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-5,122</u> [7615] <u>78,795,378</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	T 1.16 1.1	0.4.000 =0.4.[7770]

94,600,531 [7770]

14.

End Date:7/17/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/18/2013

Daily Segregation - Segregation Statement

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

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

	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEACI)	
1.	Net ledger balance	
	A. Cash	<u>684,274,358</u> [7010]
	B. Securities (at market)	32,550,140 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-57,027,976</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	37,667,195 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-35,977,053</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>661,486,664</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,174,578 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,174,578</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	663,661,242 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	39,701,802 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,550,140 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>o</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>675,791,201</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>o</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>748,043,143</u> [7180]

84,381,901 [7190]

End Date:7/17/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/18/2013

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

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INITIAL

End Date:7/18/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/19/2013

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End Date:7/18/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/19/2013

Daily Segregation - Cover Page

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Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 10
a. I crosmage range or easterner secured rands required between. 70 and 70.	<u>u 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	•
a. Minimum dollar amount: ; or	<u>0</u>
 b. Minimum percentage of cleared swaps customer collateral required: %; or c. Dollar amount range between: and; or 	<u>0</u> <u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
u. I ercentage range of cleared swaps customer conateral required between. 70 and 70.	<u>u</u> <u>u</u>
Current ANC: on	2,172,191,000 17-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u>o</u>
Debit/Deficit - Non Customers current Amount Gross Amount Domestic Debit/Deficit	0.0
Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	<u>0</u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	_
Customer SPAN Calculation	<u>245,251,906</u>
Non-Customer SPAN Calcualation	5,983,694
Proprietary Capital Charges	<u>20,098,848</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/18/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/19/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:7/18/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/19/2013

Daily Segregation - Secured Amounts

1. 2. 3.	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY Amount to be set aside in separate section 30.7 accounts Total funds in separate section 30.7 accounts Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	65,933,178 [7360] 95,905,263 [7370] 29,972,085 [7380]
1.	Cash in banks A. Banks located in the United States	15,806,495 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>15,806,495</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	80,103,287 [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-4,519</u> [7615] <u>80,098,768</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	0 [7735] 0 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	0 [7760]
_		

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

95,905,263 [7770]

4.

End Date:7/18/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/19/2013

Daily Segregation - Segregation Statement

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

1.	Net	ledger	ba	lance
----	-----	--------	----	-------

	A. Cash	673,606,080 [7010]
	B. Securities (at market)	32,557,799 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-53,406,318</u> [7030]

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market 40,021,144 [7032] **-31,014,746** [7033] B. Deduct market value of open option contracts granted (sold) on a contract market Net equity (deficit) (add lines 1, 2 and 3) **661,763,959** [7040]

5. Accounts liquidating to a deficit and accounts with

> debit balances - gross amount **2,381,175** [7045] Less: amount offset by customer securities **-2,170** [7047] **2,379,005** [7050]

6. Amount required to be segregated (add lines 4 and 5) **664,142,964** [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash **42,900,872** [7070] B. Securities representing investments of customers' funds (at market) **0** [7080] C. Securities held for particular customers or option customers in lieu of cash (at 32,557,799 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets **0** [7100] B. Securities representing investments of customers' funds (at market) **0** [7110]

C. Securities held for particular customers or option customers in lieu of cash (at **0** [7120]

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

10. Exchange traded options

> A. Value of open long option contracts **0** [7132] B. Value of open short option contracts **0** [7133]

11. Net equities with other FCMs

> A. Net liquidating equity **675,772,456** [7140] B. Securities representing investments of customers' funds (at market) **0** [7150] **0** [7160]

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

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

13. Total amount in segregation (add lines 7 through 12) **751,231,127** [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) **87,088,163** [7190]

End Date:7/18/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/19/2013

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

	Oleared Gwaps Gustomer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>o</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>o</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>o</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>o</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:7/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/22/2013

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

End Date:7/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/22/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	_ <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> <u>0</u>
an i orosinago rango or sisaroa errapo esesente conacerar requires sectiosis. 70 ana 70.	
Current ANC: on	2,167,552,000 18-JUL-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u>-</u> <u>0</u>
SPAN	-
Customer SPAN Calculation	230,278,569
Non-Customer SPAN Calcualation	4,088,180
Proprietary Capital Charges	18,749,340
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	o [8078]
, , , , , , , , , , , , , , , , , , , ,	- • •

End Date:7/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/22/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/22/2013

Daily Segregation - Secured Amounts

	ny obgregation - occurre Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	62,389,480 [7360]
2.	Total funds in separate section 30.7 accounts	92,388,457 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	29,998,977 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	11,832,880 [7500]
	B. Other banks designated by the Commission	0 [7520] 11,832,880 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	80,560,625 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-5,048</u> [7615] <u>80,555,577</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	T 1-16 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	00 000 455 [7770]

92,388,457 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

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

End Date:7/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/22/2013

Daily Segregation - Segregation Statement

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

	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>659,011,484</u> [7010]
	B. Securities (at market)	<u>32,583,644</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-63,473,110</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	40,457,780 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-31,546,168 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	637,033,630 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,285,597 [7045]
	Less: amount offset by customer securities	<u>-980</u> [7047] 2,284,617 [7050]
6.	Amount required to be segregated (add lines 4 and 5)	639,318,247 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	48,652,018 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,583,644 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>654,236,614</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

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

735,472,276 [7180]

96,154,029 [7190]

End Date:7/19/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/22/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

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

Cleared Swaps Customer Requirements

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

WINJAMMER FILING

INITIAL

End Date:7/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/23/2013

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

End Date:7/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/23/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u></u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
an i orosinago rango or sisaroa errapo esesente conacerar requires sectiosis. 70 ana 70.	<u> </u>
Current ANC: on	2,162,393,000 19-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	<u> -</u>
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	2 2
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	<u> </u>
Customer SPAN Calculation	<u>228,998,196</u>
Non-Customer SPAN Calcualation	3,981,90 <u>9</u>
Proprietary Capital Charges	18,638,408
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>1,405,000</u> [7.100] <u>0</u> [7475]
Number of active customer accounts	1,747 [8070]
Percentage of customer who are speculative traders	83 [8071]
Percentage of customers who are hedge traders	17 [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	116 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>u</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>o</u> [8078]
22, to the terrest interest indignitiate entered to educement.	<u>=</u> [, -]

End Date:7/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/23/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/23/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	60,118,279 [7360]
2.	Total funds in separate section 30.7 accounts	91,261,387 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	31,143,108 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	 : ,
1.	Cash in banks	
	A. Banks located in the United States	15,852,991 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>15,852,991</u> [7530]
2.	Securities	<u>-</u> :
	A. In safekeeping with banks located in the United States	<u>o</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	75,412,592 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	-4,196 [7615] 75,408,396 [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>o</u> [7670]
	E. Value of short option contracts	0 [7675] 0 [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	0 [7735] 0 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	Total formula in a consent a continue 00.7 a consents	04 004 007 [7770]

91,261,387 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

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

End Date:7/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/23/2013

Daily Segregation - Segregation Statement

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

	DEGREES (TION REGULTIVE OCCURS) 44(2) of the OE/101)	
1.	Net ledger balance	
	A. Cash	662,744,847 [7010]
	B. Securities (at market)	32,590,482 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-55,902,404</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	39,293,537 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-29,689,054</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	649,037,408 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>5,013,348</u> [7045]
	Less: amount offset by customer securities	<u>-1,750</u> [7047] <u>5,011,598</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	654,049,006 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	56,644,765 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,590,482 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
_	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>657,933,146</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

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

747,168,393 [7180]

93,119,387 [7190]

End Date:7/22/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/23/2013

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

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

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INITIAL

End Date:7/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/24/2013

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End Date:7/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/24/2013

Daily Segregation - Cover Page

my cogregation cover ago	
Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	5 10
a. I crosmage range of easterner secured rando required between. 70 and 70.	<u>v</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	•
a. Minimum dollar amount: ; or	<u>0</u>
 b. Minimum percentage of cleared swaps customer collateral required: %; or c. Dollar amount range between: and; or 	<u>0</u> <u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
d. I creentage range of deared swaps editioner conateral required between. 70 and 70.	<u> </u>
Current ANC: on	2,164,981,000 22-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	•
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u>0</u>
Debit/Deficit - Non Customers current Amount Gross Amount Domestic Debit/Deficit	0.0
Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	<u>0</u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u>≅</u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	_
Customer SPAN Calculation	<u>231,423,998</u>
Non-Customer SPAN Calcualation	4,178,025
Proprietary Capital Charges	<u>18,848,162</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/24/2013

For which products are the lowest intraday margin rates offered?

9.Lowest round turn commission rate offered3 [8080]11.Highest round turn commission rate offered90 [8081]12.Is the system used to monitor customer risk a proprietary, purchased or leased3

system?

7.

8.

Segregated funds on hand

Total funds in separate section 30.7 accounts

End Date:7/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/24/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	59,632,400 [7360]
2.	Total funds in separate section 30.7 accounts	86,509,330 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,876,930 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	10,853,818 [7500]
	B. Other banks designated by the Commission	0 [7520] 10,853,818 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	75,658,650 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-3,138</u> [7615] <u>75,655,512</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]

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

86,509,330 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

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

End Date:7/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/24/2013

Daily Segregation - Segregation Statement

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

	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEACT)	
1.	Net ledger balance	
	A. Cash	666,210,992 [7010]
	B. Securities (at market)	32,573,849 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-50,229,308</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>38,754,811</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-29,290,131 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	658,020,213 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,175,615 [7045]
	Less: amount offset by customer securities	<u>-4,073</u> [7047] <u>2,171,542</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	660,191,755 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	61,621,657 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,573,849 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>660,993,161</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

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

755,188,667 [7180]

94,996,912 [7190]

End Date:7/23/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/24/2013

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

	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>o</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>o</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:7/24/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/25/2013

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End Date:7/24/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/25/2013

Daily Segregation - Cover Page

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Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	<u>Cliffe Allen</u>
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 10
a. I creentage range of castomer secured rands required between. 70 and 70.	<u> </u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	2
a. Minimum dollar amount: ; or	<u>0</u>
 b. Minimum percentage of cleared swaps customer collateral required: %; or c. Dollar amount range between: and; or 	<u>0</u> <u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and 9	
u. Fercentage range of cleared swaps customer conateral required between. 76 and 7	70. <u>u u</u>
Current ANC: on	2,160,534,000 23-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	•
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount Domestic Debit/Deficit	0.0
Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	<u>0</u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u>*</u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	-
Customer SPAN Calculation	<u>235,569,391</u>
Non-Customer SPAN Calcualation	4,662,260
Proprietary Capital Charges	<u>19,218,532</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/24/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/25/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/24/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/25/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>59,242,952</u> [7360]
2.	Total funds in separate section 30.7 accounts	85,947,731 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,704,779 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	10,803,437 [7500]
	B. Other banks designated by the Commission	0 [7520] 10,803,437 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	75,147,189 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	-2,895 [7615] 75,144,294 [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	 : -
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	Total formula in a secondary section 20.7	05 047 704 [7770]

85,947,731 [7770]

14.

End Date:7/24/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/25/2013

Daily Segregation - Segregation Statement

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

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

	0_0, 1_0, 0_1, 1_0,	
1.	Net ledger balance	
	A. Cash	667,789,113 [7010]
	B. Securities (at market)	32,518,877 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-54,142,159</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	36,274,879 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,652,173</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	654,788,537 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,139,572 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,139,572</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	656,928,109 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>59,649,360</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>32,518,877</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>o</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	0 [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	657,513,467 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	749,681,704 [7180]

92,753,595 [7190]

End Date:7/24/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/25/2013

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

WINJAMMER FILING

INITIAL

End Date:7/25/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/26/2013

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

End Date:7/25/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/26/2013

Daily Segregation - Cover Page

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Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	<u>barney.com</u>
FOM: 0 4 0 0 4 15 1 B 11 11 4 17 4 1/1	
FCM's Customer Segregated Funds Residual Interest Target (choose one):	•
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; ord. Percentage range of customer segregated funds required between: % and %.	<u>0 0</u>
d. Fercentage range of customer segregated funds required between. % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	5 <u>10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>o o</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	3,190,830,000 24-JUL-2013
Broker Dealer Minimum	0
Debit/Deficit - CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	0
Foreign Debit/Deficit	<u>0</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	0.0
	<u>0</u>
Foreign Debit/Deficit Proprietary Profit/Loss	<u>0</u>
• •	0
Domestic Profit/Loss	<u>0</u> <u>0</u>
Foreign Profit/Loss	<u>u</u>
Proprietary Open Trade Equity	•
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	000 050 440
Customer SPAN Calculation	239,052,118
Non-Customer SPAN Calcualation	<u>4,724,464</u>
Proprietary Capital Charges	<u>19,502,127</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/25/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/26/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/25/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/26/2013

Daily Segregation - Secured Amounts

1. 2. 3.	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY Amount to be set aside in separate section 30.7 accounts Total funds in separate section 30.7 accounts Excess (deficiency) - (subtract line 1 from line 2)	59,695,672 [7360] 87,127,476 [7370]
J.	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	27,431,804 [7380]
1.	Cash in banks	
	A. Banks located in the United States	11,758,012 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,758,012</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	75,372,698 [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-3,234</u> [7615] <u>75,369,464</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]

87,127,476 [7770]

14.

End Date:7/25/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/26/2013

Daily Segregation - Segregation Statement

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

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

	0_0, (_0, _0, _0, _0, _0, _0, _0, _0, _0, _0,	
1.	Net ledger balance	
	A. Cash	<u>671,640,808</u> [7010]
	B. Securities (at market)	<u>32,307,906</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-51,353,437</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>35,879,936</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,651,786</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>660,823,427</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,227,594 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,227,594</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>663,051,021</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	57,593,717 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,307,906 [7090]
0	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	• F7.4007
	A. Cash	<u>o</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	o [7130]
10.	Exchange traded options	21 33
	A. Value of open long option contracts	<u>o</u> [7132]
	B. Value of open short option contracts	<u>o</u> [7133]
11.	Net equities with other FCMs	_, ,
	A. Net liquidating equity	663,596,749 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7160]
	market)	
12.	Segregated funds on hand	<u>o</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	753,498,372 [7180]

90,447,351 [7190]

End Date:7/25/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/26/2013

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

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

WINJAMMER FILING

INITIAL

End Date:7/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/29/2013

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

End Date:7/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/29/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
· · · · · · · · · · · · · · · · · · ·	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
a. For contago rango or sioarou ovrapo ouctomor conatoral roquirou bothooni. 70 ana 70.	<u> </u>
Current ANC: on	3,197,097,000 25-JUL-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	<u> -</u>
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	<u> </u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	<u> </u>
Domestic OTE	<u>o</u>
Foreign OTE	<u> </u>
SPAN	<u> </u>
Customer SPAN Calculation	235,966,994
Non-Customer SPAN Calcualation	4,646,315
Proprietary Capital Charges	19,249,065
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>11665,666</u> [1166] <u>0</u> [7475]
Number of active customer accounts	1,747 [8070]
Percentage of customer who are speculative traders	83 [8071]
Percentage of customers who are hedge traders	17 [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>5</u> [8074] 116 [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>u</u> [8077] <u>u</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>u</u> [8078]
in es, intacts the terrest intraday margin rate entered to edeterment:	<u> </u>

End Date:7/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/29/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/29/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	59,546,112 [7360]
2.	Total funds in separate section 30.7 accounts	86,329,908 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,783,796 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	11,790,991 [7500]
	B. Other banks designated by the Commission	0 [7520] 11,790,991 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	74,544,842 [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-5,925</u> [7615] <u>74,538,917</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>o</u> [7765]
_		

86,329,908 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

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

End Date:7/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/29/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>668,489,582</u> [7010]
	B. Securities (at market)	32,301,302 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-53,385,110</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	34,786,978 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-29,262,259</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	652,930,493 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,276,400 [7045]
	Less: amount offset by customer securities	<u>-130,579</u> [7047] <u>2,145,821</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	655,076,314 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>57,441,625</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>32,301,302</u> [7090]
_	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>o</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	660,029,924 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

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

749,772,851 [7180]

94,696,537 [7190]

End Date:7/26/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/29/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

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

Cleared Swaps Customer Requirements

	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>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>o</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>o</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 </u>
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

WINJAMMER FILING

INITIAL

End Date:7/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/30/2013

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

End Date:7/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/30/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	_ <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> <u>0</u>
an i orosinago rango or sisaroa errapo eseserror conacerar requires sectionin 70 ana 70.	
Current ANC: on	3,204,230,000 26-JUL-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u>-</u> <u>0</u>
SPAN	-
Customer SPAN Calculation	<u>236,838,521</u>
Non-Customer SPAN Calcualation	4,624,258
Proprietary Capital Charges	19,317,022
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	o [8078]
, , , , , , , , , , , , , , , , , , , ,	- • •

End Date:7/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/30/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/30/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	58,181,649 [7360]
2.	Total funds in separate section 30.7 accounts	84,683,071 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,501,422 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>11,742,775</u> [7500]
	B. Other banks designated by the Commission	0 [7520] 11,742,775 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>o</u> [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	72,950,512 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	0 [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	-10,216 [7615] 72,940,296 [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	0 [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>o</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
0	T 1.16 1 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	04 000 004 [7770]

84,683,071 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

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

End Date:7/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/30/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>664,890,354</u> [7010]
	B. Securities (at market)	32,306,216 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-52,563,062</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	33,980,149 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-28,958,922 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	649,654,735 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,320,507 [7045]
	Less: amount offset by customer securities	<u>-157,110</u> [7047] <u>2,163,397</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	651,818,132 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>58,703,961</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>32,306,216</u> [7090]
_	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>o</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	658,290,941 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	

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

749,301,118 [7180]

97,482,986 [7190]

End Date:7/29/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/30/2013

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

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

WINJAMMER FILING

INITIAL

End Date:7/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/31/2013

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

End Date:7/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/31/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>_</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	 <u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	_ <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	 <u>5 10</u>
	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> <u>0</u>
an i orosinago rango or sisaroa errapo eseserror conacerar requires sectionin 70 ana 70.	
Current ANC: on	3,210,928,000 29-JUL-2013
Broker Dealer Minimum	<u>o</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>_</u> <u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	-
Domestic OTE	<u>o</u>
Foreign OTE	<u>-</u> <u>0</u>
SPAN	-
Customer SPAN Calculation	246,527,339
Non-Customer SPAN Calcualation	<u>5,484,385</u>
Proprietary Capital Charges	20,160,938
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>o</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	<u>83</u> [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	91 [8073]
Percentage of day traders	9 [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>o</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>o</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	o [8078]
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End Date:7/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/31/2013

For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/30/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

Form:Daily Seg - FOCUS II Submit Date:7/31/2013

Daily Segregation - Secured Amounts

	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>57,694,144</u> [7360]
2.	Total funds in separate section 30.7 accounts	83,781,439 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	26,087,295 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	11,697,050 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,697,050</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	72,091,393 [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-7,004</u> [7615] <u>72,084,389</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]

83,781,439 [7770]

End Date:7/30/2013

market)

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

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

12.

13.

14.

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/31/2013

Daily Segregation - Segregation Statement

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

	SEGILEDATION REQUIRENTS (Section 40(2) of the CEACT)	
1.	Net ledger balance	
	A. Cash	<u>651,575,753</u> [7010]
	B. Securities (at market)	<u>32,303,838</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-46,121,871</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	33,214,585 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,298,975</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	643,673,330 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,572,114 [7045]
	Less: amount offset by customer securities	<u>-107,166</u> [7047] <u>2,464,948</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	646,138,278 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>58,670,066</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	32,303,838 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	0 [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	0 [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	o [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	655,881,633 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7160]
	·	- · ·

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

746,855,537 [7180]

100,717,259 [7190]

End Date:7/30/2013

line 13)

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:7/31/2013

Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND

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

Cleared Swaps Customer Requirements

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

WINJAMMER FILING

INITIAL

End Date:7/31/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2013

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

End Date:7/31/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/1/2013

Daily Segregation - Cover Page

,	
Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	<u>barney.com</u>
FONE Outton of Organizated Funds Desidual Interest Towns (shares and)	
FCM's Customer Segregated Funds Residual Interest Target (choose one):	0
a. Minimum dollar amount: ; orb. Minimum percentage of customer segregated funds required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>u</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5</u> 10
d. I crocinage range of customer segregated funds required between. 70 and 70.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o</u>
Current ANC: on	3,241,126,000 30-JUL-2013
Broker Dealer Minimum	0
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u> </u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u>
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>246,030,109</u>
Non-Customer SPAN Calcualation	<u>4,988,222</u>
Proprietary Capital Charges	<u>20,081,466</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,747</u> [8070]
Percentage of customer who are speculative traders	83 [8071]
Percentage of customers who are hedge traders	<u>17</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders Number of customers trading at reportable levels	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>116</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers? If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8077]
ii 50, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

End Date:7/31/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

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For which products are the lowest intraday margin rates offered?

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

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

system?

8.

End Date:7/31/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Total funds in separate section 30.7 accounts

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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	<u>59,127,469</u> [7360]
2.	Total funds in separate section 30.7 accounts	84,357,760 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	25,230,291 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	 . ,
1.	Cash in banks	
	A. Banks located in the United States	11,739,925 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,739,925</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	0 [7540]
	B. In safekeeping with other banks designated by the Commission	0 [7560] 0 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	72,626,346 [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	0 [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-8,511</u> [7615] <u>72,617,835</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	 : -
	A. Cash	<u>0</u> [7640]
	B. Securities	0 [7650]
	C. Amount due to (from) clearing organization - daily variation	0 [7660]
	D. Value of long option contracts	0 [7670]
	E. Value of short option contracts	0 [7675] 0 [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	0 [7735] 0 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	0 [7760]
7.	Segregated funds on hand	0 [7765]
0	T 1.16 1.1	04.000 000 [7770]

84,357,760 [7770]

12.

13.

14.

Segregated funds on hand

Total amount in segregation (add lines 7 through 12)

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

End Date:7/31/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/1/2013

Daily Segregation - Segregation Statement

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

	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEACt)	
1.	Net ledger balance	
	A. Cash	<u>652,626,926</u> [7010]
	B. Securities (at market)	32,337,133 [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market Exchange traded options	<u>-49,444,039</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	33,869,104 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-27,606,601 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>-27,500,501</u> [7033] 641,782,523 [7040]
5.	Accounts liquidating to a deficit and accounts with	<u>041,702,323</u> [7040]
0.	debit balances - gross amount	<u>2,405,855</u> [7045]
	Less: amount offset by customer securities	<u>2,403,635</u> [7045] <u>-241,229</u> [7047] <u>2,164,626</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>-241,229</u> [7047] <u>2,164,626</u> [7030] <u>643,947,149</u> [7060]
0.	FUNDS IN SEGREGATED ACCOUNTS	<u>643,947,149</u> [7000]
7.	Deposited in segregated funds bank accounts	
٠.	A. Cash	64,280,175 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0 [7080]</u>
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>u</u> [7000] <u>32,337,133</u> [7090]
	market)	<u>32,337,133</u> [7030]
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	0 [7130]
10.	Exchange traded options	21 33
	A. Value of open long option contracts	0 [7132]
	B. Value of open short option contracts	<u>o</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	651,888,221 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7160]
	market)	
	,	

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

748,505,529 [7180]

104,558,380 [7190]

End Date:7/31/2013

Firm Name: MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II Submit Date:8/1/2013

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

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC

Contact Name Cliffe Allen

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Contact Email cliffe.allen@morganstanley.

End Date 07/31/2013

Submit Date Cliffe Allen, 08/01/2013

Contact Name Cliffe Allen

Contact Phone 212-276-3503

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End Date 07/31/2013

Submit Date Cliffe Allen, 08/01/2013

Depository Relationships

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

Contact Name Cliffe Allen

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Carrying Broker Relationships

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

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Foreign Exempt Carrying Broker Relationships

Name Country Active Date Added

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End Date 07/31/2013

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Clearing House Relationships

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

Contact Name Cliffe Allen

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End Date 07/31/2013

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Segregation Investment Detail

1.	Cash at Banks	64,280,174	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	32,337,133	9698
8.	Receivables from FCMs	651,888,221	9697
	Total	748,505,528	9699

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Secured Investment Detail

1.	Cash at Banks	11,739,925	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	72,617,835	8697
	Total	84,357,760	8699

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Swaps Investment Detail

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

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

Contact Email cliffe.allen@morganstanley.

End Date 07/31/2013

> **Submit Date** Cliffe Allen, 08/01/2013

Itemized Details

	Total Amount	Amount Subject To Repo
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	9,119,852	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	2,620,073	0
	11,739,925	0
Box8695 CITIGROUP GLOBAL MARKETS INC	0	0
	0	
JP MORGAN CHASE LONDON		0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box8697	0	0
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	143,238	0
MORGAN STANLEY & CO LLC	72,474,597	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	72,617,835	0
Box9697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	33,514,610	0
MORGAN STANLEY & CO LLC	618,373,611	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
D., 2000	651,888,221	0
Box9698 CITIGROUP GLOBAL MARKETS INC	0	0
	Ť	· ·

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End Date 07/31/2013

	Submit Date	Cliffe Allen, 08/01/2013	
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	32,337,133		0
CITIBANK N A	0		0
	32,337,133		0
Box9730			
CITIGROUP GLOBAL MARKETS INC	0		0
JP MORGAN CHASE LONDON	10,482,163		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	53,798,011		0
	64,280,174		0