WINJAMMER FILING

INITIAL End Date:11/1/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/4/2013

INITIAL End Date:11/1/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/4/2013 Daily Segregation - Cover Page

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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 | 00 |
| 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>0</u> |
| c. Dollar amount range between: and ; or | 00 |
| 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 | 0 |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0</u> 0 |
| Current ANC: on | <u>3,886,691,000 31-OCT-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Proprietary Profit/Loss | |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>0</u> |
| Proprietary Open Trade Equity | • |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN | 007 050 040 |
| Customer SPAN Calculation | <u>237,852,343</u> 7,724,240 |
| Non-Customer SPAN Calcualation | <u>7,721,219</u> |
| Proprietary Capital Charges | <u>19,645,885</u> |
| Minimum Dollar Amount Requirement Other NFA Dollar Amount Requirement | <u>1,000,000</u> [7465] <u>0</u> [7475] |
| Number of active customer accounts | |
| Percentage of customer who are speculative traders | <u>1,355</u> [8070] <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>96</u> [8073] |
| Percentage of day traders | <u>4</u> [8074] |
| Number of customers trading at reportable levels | <u>114</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |
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INITIAL End Date:11/1/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/4/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY1.Amount to be set aside in separate section 30.7 accounts\$5.595.659 [7360]2.Total funds in separate section 30.7 accounts\$0.303.131 [7370]3.Excess (deficiency) - (subtract line 1 from line 2)\$24.707.472 [7380]4.Cash in banks\$21.446.92 [7500]B.Charb in banks designated by the Commission\$21.444.692 [7500]B.Other banks designated by the Commission\$21.444.692 [7500]C.Securities\$19.996 [7540]B.In safekeeping with banks located in the United States\$19.996 [7540]B.In safekeeping with other banks designated by the Commission\$17500 [19.996 [7570]3.Equities with registered futures commission merchants\$17500]C.Unrealized gain (loss) on open futures contracts\$17600]D.Value of long option contracts\$17600]D.Value of short option contracts\$17600]E.Value of short option contracts\$17670]A.Cash\$17670]A.Cash\$17670]A.Amounts held by clearing organization - daily variation\$17660]D.Value of short option contracts\$17670]A.Amounts held by members of foreign boards of trade\$17700]A.Amounts held by members of foreign boards of trade\$17700]A.Amounts held by members of foreign boards of trade\$17700]A.Amounts held by members of foreign boards of trade\$17700] <td< th=""><th>En Fir Fo Su</th><th>TIAL d Date:11/1/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/4/2013 ily Segregation - Secured Amounts</th><th></th></td<> | En Fir Fo Su | TIAL d Date:11/1/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/4/2013 ily Segregation - Secured Amounts | |
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| 7. Segregated funds on hand 0 [7765] | | | |
| 1 0 - 5 - 5 - 5 - 5 - 5 - 5 - 5 - 5 - 5 - | | | <u>0</u> [7760] |
| 8. Total funds in separate section 30.7 accounts <u>80,303,131</u> [7770] | 7. | Segregated funds on hand | |
| | 8. | Total funds in separate section 30.7 accounts | <u>80,303,131</u> [7770] |

| End Firr For Sul | TIAL d Date:11/1/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/4/2013 ily Segregation - Segregation Statement | |
|---------------------------|---|--|
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance A. Cash B. Securities (at market) | <u>591,540,116</u> [7010] <u>39,556,911</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-25,652,133</u> [7030] |
| 3. | Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market | <u>43,538,163</u> [7032] - <u>32,467,614</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | 616,515,443 [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>2,664,023</u> [7045] |
| 6. | Less: amount offset by customer securities Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS | <u>-23,875</u> [7047] <u>2,640,148</u> [7050] <u>619,155,591</u> [7060] |
| 7. | Deposited in segregated funds bank accounts A. Cash | <u>12,165,676</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7080] <u>39,556,911</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets A. Cash | <u>0</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| 11 | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | 656 266 429 [7140] |
| | A. Net liquidating equity B. Securities representing investments of customers' funds (at market) | <u>656,266,428</u> [7140] 0 [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7160] |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 707,989,015 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>88,833,424</u> [7190] |

INITIAL End Date:11/1/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/4/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/4/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/5/2013

INITIAL End Date:11/4/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/5/2013 Daily Segregation - Cover Page

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| 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | 0 |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| 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>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| 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 c. Dollar amount range between: and ; or | <u>0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0</u> 0 0 0 |
| | <u> </u> |
| Current ANC: on | <u>3,891,615,000 01-NOV-2013</u> |
| Broker Dealer Minimum | <u>o</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0</u> <u>0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> 0 |
| Foreign Debit/Deficit Proprietary Profit/Loss | <u>0</u> <u>0</u> |
| Domestic Profit/Loss | 0 |
| Foreign Profit/Loss | <u>0</u> 0 |
| Proprietary Open Trade Equity | <u>-</u> |
| Domestic OTE | <u>0</u> |
| Foreign OTE | 0 |
| SPAN | |
| Customer SPAN Calculation | <u>241,111,201</u> |
| Non-Customer SPAN Calcualation | <u>7,789,048</u> |
| Proprietary Capital Charges | <u>19,912,020</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>1,355</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>96</u> [8073] 4 [8074] |
| Percentage of day traders Number of customers trading at reportable levels | <u>4</u> [8074] <u>114</u> [8075] |
| Do any customers have direct access to the exchange? | <u>114</u> [8075] <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |
| | <u>- [30, 0]</u> |

INITIAL End Date:11/4/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/5/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| Ene Fir Foi Sul | ΓΙΑL d Date:11/4/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:11/5/2013 ily Segregation - Secured Amounts | |
|--------------------------|--|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>55,038,035</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>79,623,609</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>24,585,574</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>23,479,060</u> [7500] |
| _ | B. Other banks designated by the Commission | <u>0</u> [7520] <u>23,479,060</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,996</u> [7540] |
| • | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,996</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | 56,025,588 [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] |
| 4 | E. Value of short option contracts | <u>-1,035</u> [7615] <u>56,024,553</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | a (70 / 0) |
| | 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] |
| <u> </u> | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. 7 | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | 79,623,609 [7770] |

| | d Date:11/4/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC | |
|-----|---|---|
| | m:Daily Seg - FOCUS II | |
| | omit Date:11/5/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | 594,455,683 [7010] |
| | B. Securities (at market) | 39,682,303 [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-32,643,927</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | 45,144,949 [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-34,526,966</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>612,112,042</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | 2,525,206 [7045] |
| 6. | Less: amount offset by customer securities | <u>0</u> [7047] <u>2,525,206</u> [7050] |
| 0. | Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS | <u>614,637,248</u> [7060] |
| 7. | Deposited in segregated funds bank accounts | |
| 1. | A. Cash | <u>12,083,120</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>12,003,120</u> [7070] <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>39,682,303</u> [7090] |
| | market) | <u></u> [:] |
| 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>645,908,041</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7150] |
| | c. Securities held for particular customers or option customers in field of cash (at market) | <u>0</u> [7160] |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>697,673,464</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>83,036,216</u> [7190] |
| | | · · · |

INITIAL End Date:11/4/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/5/2013 Daily Segregation - Swaps Statement

| | AND | |
|------|---|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| | FUNDS IN CLEARED SWAFS COSTOMER 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>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 3. | Cleared swaps options | <u>v</u> [0320] |
| 0. | A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| | B. Market value of open cleared swaps option contracts parentased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | <u>•</u> [0000] |
| 0. | debit balances - gross amount | <u>0</u> [8560] |
| | Less: amount offset by customer owned securities | <u>o</u> [8570] <u>o</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>o</u> [8590] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>o</u> [0090] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| 1. | A. Cash | <u>0</u> [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>v</u> [0020] |
| 0. | segregated accounts | |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>o</u> [8660] |
| 10. | Cleared swaps options | <u>o</u> [0000] |
| | 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 | <u>•</u> [0000] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</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> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from | <u>o</u> [8730] |
| • •• | line 13) | <u>•</u> [0, 00] |
| | | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/5/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/6/2013

INITIAL End Date:11/5/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/6/2013 Daily Segregation - Cover Page

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| 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| 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>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 %. | <u>5 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>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 o</u> |
| Current ANC: on | <u>3,895,298,000</u> 04-NOV-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 0</u> |
| Proprietary Profit/Loss | • |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>U</u> |
| Proprietary Open Trade Equity Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>u</u> |
| Customer SPAN Calculation | <u>243,232,467</u> |
| Non-Customer SPAN Calcualation | 7,587,381 |
| Proprietary Capital Charges | 20,065,588 |
| 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>1,355</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>96</u> [8073] |
| Percentage of day traders | <u>4</u> [8074] |
| Number of customers trading at reportable levels | <u>114</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/5/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/6/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| Er Fii Fo Su | ITIAL Id Date:11/5/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC Irm:Daily Seg - FOCUS II Ibmit Date:11/6/2013 aily Segregation - Secured Amounts | |
|-----------------------|---|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>60,424,185</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>83,149,849</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>22,725,664</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>23,457,528</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>23,457,528</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,998</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,998</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>59,573,520</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-1,197</u> [7615] <u>59,572,323 [</u> 7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>83,149,849</u> [7770] |
| | | |

| | rial. | |
|------------|---|---|
| | Date:11/5/2013 | |
| | n Name: MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| | omit Date:11/6/2013 | |
| | ly Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>585,678,814</u> [7010] |
| | B. Securities (at market) | 39,534,620 [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | -31,058,717 [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | 45,091,021 [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-34,232,071</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>605,013,667</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | <u>3,322,326</u> [7045] |
| | Less: amount offset by customer securities | <u>-9,615</u> [7047] <u>3,312,711</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>608,326,378</u> [7060] |
| _ | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | 28,825,336 [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>39,534,620</u> [7090] |
| 8. | market) Margins on deposit with derivatives clearing organizations of contract markets | |
| 0. | 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) | <u>= [, .=•]</u> |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>631,377,301</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] |
| 10 | market) | 0 [7170] |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. 14. | Total amount in segregation (add lines 7 through 12) | <u>699,737,257</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 91,410,879 [7190] |

INITIAL End Date:11/5/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/6/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/6/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/7/2013

INITIAL End Date:11/6/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/7/2013 Daily Segregation - Cover Page

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| Name of Company Contact Name Contact Phone Number | MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212, 276, 2502 |
|---|--|
| Contact Phone Number Contact Email Address | <u>212-276-3503</u> <u>cliffe.allen@morganstanleysmith</u> <u>barney.com</u> |
| FCM's Customer Segregated Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer segregated funds required: %; or | <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>0</u> |
| c. Dollar amount range between: and ; or | 00 |
| d. Percentage range of customer secured funds required between: % and %. | <u>5 10</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: %; or | <u>0</u> |
| c. Dollar amount range between: and ; or | 00 |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0</u> 0 |
| Current ANC: on | <u>3,889,082,000 05-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> 0 |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Proprietary Profit/Loss | |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>0</u> |
| Proprietary Open Trade Equity | • |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN Customer SPAN Calculation | 246 174 510 |
| Non-Customer SPAN Calculation | <u>246,174,519</u> <u>7,960,385</u> |
| Proprietary Capital Charges | 20,330,792 |
| 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>1,355</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>96</u> [8073] |
| Percentage of day traders | <u>4</u> [8074] |
| Number of customers trading at reportable levels | <u>114</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |
| | |

INITIAL End Date:11/6/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/7/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| End Fir Foi Sul | TIAL d Date:11/6/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/7/2013 ily Segregation - Secured Amounts | |
|--------------------------|---|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>59,263,535</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>83,871,916</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>24,608,381</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>24,969,215</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>24,969,215</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,996</u> [7540] |
| • | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,996</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>58,783,556</u> [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>-851</u> [7615] <u>58,782,705</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>o</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>o</u> [7670] |
| _ | E. Value of short option contracts | <u>0</u> [7675] <u>0</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>0</u> [7730] |
| <u> </u> | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. 7 | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>83,871,916</u> [7770] |

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| | d Date:11/6/2013 | |
| Firr | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| | omit Date:11/7/2013 | |
| Dai | ly Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>587,442,591</u> [7010] |
| | B. Securities (at market) | <u>39,564,492</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-30,507,445</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>44,533,997</u> [7032] |
| 4 | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-35,418,736</u> [7033] |
| 4. 5. | Net equity (deficit) (add lines 1, 2 and 3) | <u>605,614,899</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | 2 226 220 [2045] |
| | Less: amount offset by customer securities | <u>2,226,320</u> [7045] <u>0</u> [7047] <u>2,226,320</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | 607,841,219 [7060] |
| • | FUNDS IN SEGREGATED ACCOUNTS | <u></u> [,] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>22,191,616</u> [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 | 39,564,492 [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] |
| 0 | market) | 0 [7400] |
| 9. 10. | 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> [7132] <u>0</u> [7133] |
| 11. | Net equities with other FCMs | <u>o</u> [7133] |
| | A. Net liquidating equity | <u>630,817,676</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 | 0 [7160] |
| | market) | <u> </u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 692,573,784 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>84,732,565</u> [7190] |
| | | |

INITIAL End Date:11/6/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/7/2013 Daily Segregation - Swaps Statement

| | AND | |
|------|---|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| | FUNDS IN CLEARED SWAFS COSTOMER 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>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 3. | Cleared swaps options | <u>v</u> [0320] |
| 0. | A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| | B. Market value of open cleared swaps option contracts parentased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | <u>•</u> [0000] |
| 0. | debit balances - gross amount | <u>0</u> [8560] |
| | Less: amount offset by customer owned securities | <u>o</u> [8570] <u>o</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>o</u> [8590] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>o</u> [0090] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| 1. | A. Cash | <u>0</u> [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>v</u> [0020] |
| 0. | segregated accounts | |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>o</u> [8660] |
| 10. | Cleared swaps options | <u>o</u> [0000] |
| | 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 | <u>•</u> [0000] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</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> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from | <u>o</u> [8730] |
| • •• | line 13) | <u>•</u> [0, 00] |
| | | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/7/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/8/2013

INITIAL End Date:11/7/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/8/2013 Daily Segregation - Cover Page

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| Name of Company Contact Name Contact Phone Number | MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 |
|---|--|
| Contact Email Address | <u>cliffe.allen@morganstanleysmith</u> <u>barney.com</u> |
| FCM's Customer Segregated Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| 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>0</u> 0 |
| 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 | 0 |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0 0</u> |
| Current ANC: on | <u>3,897,998,000 06-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> 0 |
| Foreign Debit/Deficit | <u>0 0</u> |
| Proprietary Profit/Loss | |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>0</u> |
| Proprietary Open Trade Equity | • |
| Domestic OTE | <u>0</u> |
| Foreign OTE SPAN | <u>0</u> |
| Customer SPAN Calculation | 242 657 522 |
| Non-Customer SPAN Calculation | <u>243,657,523</u> <u>8,027,868</u> |
| Proprietary Capital Charges | <u>20,134,831</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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |
| | |

INITIAL End Date:11/7/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/8/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| En Fir Foi Su | TIAL d Date:11/7/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/8/2013 ily Segregation - Secured Amounts | |
|------------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>58,003,405</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>82,451,600</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | 24,448,195 [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | 24,960,917 [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>24,960,917</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,995</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,995</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>57,371,546</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-858</u> [7615] <u>57,370,688</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| _ | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>82,451,600</u> [7770] |

| INI | FIAL | | | | |
|------------|---|---|--|--|--|
| | End Date:11/7/2013 | | | | |
| | Firm Name: MORGAN STANLEY SMITH BARNEY LLC | | | | |
| | m:Daily Seg - FOCUS II | | | | |
| | omit Date:11/8/2013 | | | | |
| | ily Segregation - Segregation Statement | | | | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | | | | |
| 1. | Net ledger balance | | | | |
| | A. Cash | 609,072,828 [7010] | | | |
| | B. Securities (at market) | <u>39,381,555</u> [7020] | | | |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-24,448,346</u> [7030] | | | |
| 3. | Exchange traded options | | | | |
| | A. Add market value of open option contracts purchased on a contract market | 44,320,556 [7032] | | | |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-32,971,381</u> [7033] | | | |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>635,355,212</u> [7040] | | | |
| 5. | Accounts liquidating to a deficit and accounts with | | | | |
| | debit balances - gross amount | <u>3,098,469</u> [7045] | | | |
| | Less: amount offset by customer securities | <u>-19,280</u> [7047] <u>3,079,189</u> [7050] | | | |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>638,434,401</u> [7060] | | | |
| 7 | FUNDS IN SEGREGATED ACCOUNTS | | | | |
| 7. | Deposited in segregated funds bank accounts | | | | |
| | A. Cash | <u>41,546,418</u> [7070] | | | |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] | | | |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>39,381,555</u> [7090] | | | |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | | | | |
| 0. | A. Cash | <u>0</u> [7100] | | | |
| | B. Securities representing investments of customers' funds (at market) | <u>o</u> [7110] | | | |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>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>638,786,281</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] | | | |
| 12. | market) | 0 [7170] | | | |
| 12. 13. | Segregated funds on hand | <u>0</u> [7170] 719 714 254 [7180] | | | |
| 13. 14. | Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>719,714,254</u> [7180] <u>81,279,853</u> [7190] | | | |
| 17. | LACCOS (UCHORCHOY) INHOS IN SEGREGATION (SUBLIACTINE O HOIN INTE 13) | <u>01,213,033</u> [/180] | | | |

INITIAL End Date:11/7/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/8/2013 Daily Segregation - Swaps Statement

| | AND | |
|----------|---|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| | FUNDS IN CLEARED SWAFS COSTOMER 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>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 2. 3. | Cleared swaps options | <u>v</u> [0520] |
| 0. | A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| | B. Market value of open cleared swaps option contracts purchased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | <u>u</u> [0000] |
| 0. | debit balances - gross amount | <u>0</u> [8560] |
| | Less: amount offset by customer owned securities | <u>o</u> [8570] <u>o</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>o</u> [8590] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>u</u> [0090] |
| 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>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>u</u> [0020] |
| 0. | segregated accounts | |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>o</u> [8660] |
| 10. | Cleared swaps options | <u>•</u> [0000] |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| | B. Value of open cleared swaps short option contracts | <u>o</u> [8680] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8710] |
| 12. | Cleared swaps customer funds on hand | |
| | A. Cash | <u>0</u> |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 0 |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> 0 [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] |
| | line 13) | <u> </u> |
| | · | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/8/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/11/2013

INITIAL End Date:11/8/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/11/2013 Daily Segregation - Cover Page

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| 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>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>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: $\%$; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0 0</u> |
| Current ANC: on | <u>3,888,340,000</u> 07-NOV-2013 |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> 0 |
| Foreign Debit/Deficit | <u>o o</u> |
| Proprietary Profit/Loss | 0 |
| Domestic Profit/Loss Foreign Profit/Loss | <u>0</u> 0 |
| Proprietary Open Trade Equity | <u>u</u> |
| Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u> </u> |
| Customer SPAN Calculation | <u>244,099,905</u> |
| Non-Customer SPAN Calcualation | 7,840,076 |
| Proprietary Capital Charges | 20,155,198 |
| Minimum Dollar Amount Requirement | 1,000,000 [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |
| Number of active customer accounts | <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/8/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/11/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| End Fir Foi Sul | TIAL d Date:11/8/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/11/2013 ily Segregation - Secured Amounts | |
|--------------------------|--|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>58,927,599</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | 83,143,052 [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | 24,215,453 [7380] |
| 4 | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | 24 997 642 [7600] |
| | A. Banks located in the United States | <u>24,887,542</u> [7500] <u>0</u> [7520] <u>24,887,542</u> [7530] |
| 2. | B. Other banks designated by the Commission Securities | <u>0</u> [7520] <u>24,887,942</u> [7530] |
| ۲. | A. In safekeeping with banks located in the United States | <u>119,996</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,996</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>58,136,644</u> [7580] |
| | B. Securities | <u>0</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 | <u>-1,130</u> [7615] <u>58,135,514</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>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>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>83,143,052</u> [7770] |

| | ПАL d Date:11/8/2013 | |
|----------|---|--|
| Firm | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| For | m:Daily Seg - FOCUS II | |
| | omit Date:11/11/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | 594,614,920 [7010] |
| | B. Securities (at market) | <u>36,854,477</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-15,372,212</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>30,059,223</u> [7032] |
| 4 | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-31,028,550</u> [7033] |
| 4. 5 | Net equity (deficit) (add lines 1, 2 and 3) | <u>615,127,858</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | 2 660 025 [7045] |
| | debit balances - gross amount Less: amount offset by customer securities | <u>2,669,925</u> [7045] <u>0</u> [7047] <u>2,669,925</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>617,797,783</u> [7060] |
| 0. | FUNDS IN SEGREGATED ACCOUNTS | <u>011,131,103</u> [1000] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>39,590,699</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 | 36,854,477 [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] |
| 0 | market) | |
| 9. 10 | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | 0 [7130] |
| | A. Value of open long option contracts B. Value of open short option contracts | <u>0</u> [7132] <u>0</u> [7133] |
| 11. | Net equities with other FCMs | <u>u</u> [/133] |
| • • • | A. Net liquidating equity | <u>632,893,540</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 | 0 [7160] |
| | market) | |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 709,338,716 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>91,540,933</u> [7190] |
| | | |

INITIAL End Date:11/8/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/11/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|-----|---|---------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1 | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [0500] |
| | A. Cash | <u>0</u> [8500] |
| 2 | 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) | 0 [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 [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 | 0 [8670] |
| | B. Value of open cleared swaps short option contracts | <u>o</u> [8680] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</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> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8730] |
| | line 13) | <u>•</u> [0730] |
| | | |

WINJAMMER FILING

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

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

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| 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0 0</u> |
| Current ANC: on | <u>3,891,723,000</u> 08-NOV-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 0</u> |
| Proprietary Profit/Loss | • |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>U</u> |
| Proprietary Open Trade Equity Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>u</u> |
| Customer SPAN Calculation | <u>243,675,823</u> |
| Non-Customer SPAN Calcualation | <u>10,935,507</u> |
| Proprietary Capital Charges | 20,368,906 |
| 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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/11/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/12/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY 1. Amount to be set aside in separate section 30.7 accounts 57.141.398 [7360] 2. Total funds in separate section 30.7 accounts 81.333.473 [7370] 3. Excess (deficiency) - (subtract line 1 from line 2) 24.192.075 [7380] FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks 21.887.542 [7530] B. Other banks designated by the Commission 0[7520] 24.887.542 [7530] 2. Securities 119.996 [7540] B. In safekeeping with banks located in the United States 119.996 [7540] B. In safekeeping with other banks designated by the Commission 0[7660] C. Cash 56.325.641 [7580] B. Securities 0[760] C. Unrealized gain (loss) on open futures contracts 0[760] D. Value of long option contracts 0[7610] E. Value of short option contracts 0[7660] C. Amounts held by clearing organization - daily variation 0[7660] D. Value of long option contracts 0[7670] E. Value of short option contracts 0[7760] E. Value of short option contracts 0[7660] D. Value of long option contracts | Er Fil Fo Su | ITIAL nd Date:11/11/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ibmit Date:11/12/2013 aily Segregation - Secured Amounts | |
|--|-----------------------|---|---|
| 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 A. Banks located in the United States B. Other banks designated by the Commission Gasentrites A. In safekeeping with banks located in the United States B. Other banks designated by the Commission Grade State S | | | |
| 3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States B. Other banks designated by the Commission Q [7520] 24.887.542 [7500] g. Other banks designated by the Commission Q [7520] 24.887.542 [7500] 2. Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission Q [7550] 119.996 [7570] 3. Equities with registered futures commission merchants A. Cash B. Securities Q [7600] Q. Unrealized gain (loss) on open futures contracts Q [7610] E. Value of long option contracts Q [7660] Yalue of short option contracts Q [7660] Q. Amounts held by clearing organization - daily variation Q [7660] Q. Value of long option contracts Q [7670] E. Value of short option contracts Q [7670] Q. Amounts held by members of foreign boards of trade A. Cash Q [7670] S. Amounts held by members of foreign boards of trade A. Cash B. Securities Q [7670] Q. Value of long option contracts Q [7670] Q. Value of short option contracts Q [770] B. Securities Q [770] D. Value of long option contracts Q [770] C. Unrealized gain (loss) on open futures contracts Q [7710] D. Value of long option contracts Q [7730] Q [7740]<th></th><th></th><th></th> | | | |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 24.887.542 [7500] B. Other banks designated by the Commission 0 [7520] 24.887.542 [7530] 2. Securities A. In safekeeping with banks located in the United States 119.996 [7540] B. In safekeeping with other banks designated by the Commission 0 [7560] 119.996 [7570] 3. Equities with registered futures commission merchants 56.326.641 [7580] A. Cash 0 [7500] 0 [7500] B. Securities 0 [7610] 0 [7610] C. Urrealized gain (loss) on open futures contracts 0 [7610] 0 [7610] C. Value of short option contracts 0 [7610] 0 [7610] C. Value of short option contracts 0 [760] 0 [760] A. Cash 0 [7640] 0 [760] B. Securities 0 [7670] 0 [7670] C. Amount bue to (from) clearing organization - daily variation 0 [7670] 0 [7670] D. Value of long option contracts 0 [7770] 0 [7770] 0 [7700] 0 [7700] 0 [7700] 0 [7700] 0 [7700] 0 [7700] 0 [7770] 0 [7710] 0 [7 | | | |
| 1. Cash in banks A. Banks located in the United States 24,887,542 [7500] B. Other banks designated by the Commission 0 [7520] 24,887,542 [7530] 2. Securities 119,996 [7540] B. In safekeeping with banks located in the United States 119,996 [7570] B. In safekeeping with other banks designated by the Commission 0 [7560] 119,996 [7570] 3. Equities with registered futures commission merchants 0 [7500] 4. Cash 65,326,641 [7580] B. Securities 0 [7600] 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 [7660] A. Cash 0 [7660] B. Securities 0 [7670] C. Amount held by clearing organization - daily variation 0 [7660] D. Value of long option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [770] E. Value of short option contracts 0 [7710] Securities 0 [770] Securities 0 [7710] C. Unrealized gain (loss) on open futu | 3. | | 24,192,075 [7380] |
| A. Banks located in the United States 24,887,542 [7500] B. Other banks designated by the Commission 0 [7520] 24,887,542 [7530] 2. Securities 119,996 [7540] B. In safekeeping with other banks designated by the Commission 0 [7560] 119,996 [7570] 3. Equities with registered futures commission merchants 0 [7560] 119,996 [7570] 3. Equities with registered futures commission merchants 0 [7500] A. Cash 56,326,641 [7580] 0 [7500] B. Securities 0 [7610] 0 [7610] C. Unrealized gain (loss) on open futures contracts 0 [7610] 0 [7610] E. Value of short option contracts -706 [7615] 56,325,935 [7620] 0 [760] 4. A. Cash 0 [7640] 0 [7660] B. Securities 0 [7640] 0 [7660] 0 [7670] C. Amount beld by clearing organization - daily variation 0 [7660] 0 [7670] D. Value of long option contracts 0 [7670] 0 [7670] E. Value of short option contracts 0 [770] 0 [770] E. Value of short option contracts 0 [7700] 0 [7700] E. Value of long option contracts 0 [7700] 0 [7700] <t< th=""><th></th><th></th><th></th></t<> | | | |
| B. Other banks designated by the Commission Q [7520] 24.887.542 [7530] Securities A. In safekeeping with banks located in the United States 119.996 [7540] B. In safekeeping with other banks designated by the Commission Q [7500] 119.996 [7570] Securities A. Cash 56.326.641 [7580] B. Securities Q [7600] Q [7600] C. Unrealized gain (loss) on open futures contracts Q [7600] Q [7600] D. Value of long option contracts Q [7610] G [7610] E. Value of short option contracts Q [7600] Q [7600] A. Cash Q [7600] Q [7600] B. Securities Q [7600] Q [7600] C. Announts held by clearing organizations of foreign boards of trade Q [7600] A. Cash Q [7600] Q [7600] B. Securities Q [7600] Q [7600] C. Amounts held by clearing organization - daily variation Q [7670] D. Value of long option contracts Q [7700] Q [7700] E. Value of short option contracts Q [7700] Q [7700] Securities Q [7700] Q [7700] Q [7700] Securities Q [7700] Q [7700] Q [77 | 1. | | |
| Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission Equities with registered futures commission merchants A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts Q. [7500] D. Value of long option contracts G. Cash M. Cash B. Securities C. Unrealized gain (loss) on open futures contracts Q. [7610] E. Value of short option contracts G. Totol of (7615) 56.325.935 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash B. Securities Q. [7650] C. Amount due to (from) clearing organization - daily variation Q. [7660] D. Value of long option contracts Q. [7670] C. Amount due to (from) clearing organization - daily variation Q. [7670] C. Amounts held by members of foreign boards of trade A. Cash G. Totol option contracts Q. [7700] B. Securities Q. [7700] G. Unrealized gain (loss) on open futures contracts Q. [7710] C. Unrealized gain (loss) on open futures contracts Q. [7720] D. Value of long option contracts Q. [7731] Q. [7735] Q. [7740] 6. Amounts with other depositories designated by a foreign board of trade Q. [7765] Q. [7765] | | | |
| A. In safekeeping with banks located in the United States 119.996 [7540] B. In safekeeping with other banks designated by the Commission 0 [7560] 119.996 [7570] 3. Equities with registered futures commission merchants A. Cash 56.326.641 [7580] B. Securities 0 [7500] C. Unrealized gain (loss) on open futures contracts 0 [7600] D. Value of long option contracts 0 [7610] E. Value of short option contracts -706 [7615] 56.325.935 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash 0 [7640] B. Securities 0 [7660] C. Amount ue to (from) clearing organization - daily variation 0 [7660] D. Value of long option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7770] Securities 0 [7770] B. Securities 0 [7700] B. Securities 0 [7700] B. Securities 0 [7770] B. Securities 0 [7770] B. Securities 0 [7770] D. Value o | | | <u>0</u> [7520] <u>24,887,542</u> [7530] |
| B. In safekeeping with other banks designated by the Commission 0 [7560] 119.996 [7570] 3. Equities with registered futures commission merchants A. Cash 56.326,641 [7580] B. Securities 0 [7600] C. Unrealized gain (loss) on open futures contracts 0 [7610] D. Value of long option contracts 10 [7610] E. Value of short option contracts 700 [7615] 56.325.935 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash 0 [7640] B. Securities 0 [7660] C. Amount held by clearing organization - daily variation 0 [7660] D. Value of long option contracts 0 [7670] E. Value of short option contracts 0 [7670] D. Value of long option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7670] Securities 0 [7770] B. Securities 0 [7770] B. Securities 0 [7770] B. Securities 0 [7770] B. Securities 0 [7770] D. Value of long option contracts 0 [7770] D. Value of long option c | 2. | | |
| 3. Equities with registered futures commission merchants A. Cash B. Securities Q [7590] C. Unrealized gain (loss) on open futures contracts Q [7600] D. Value of long option contracts Q [7610] E. Value of short option contracts A. Cash A. Cash A. Cash B. Securities Q [7640] B. Securities Q [7650] C. Amount held by clearing organizations of foreign boards of trade A. Cash Q [7640] B. Securities Q [7650] C. Amount due to (from) clearing organization - daily variation Q [7670] E. Value of short option contracts Q [7670] E. Value of short option contracts Q [7670] E. Value of short option contracts Q [7700] B. Securities Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7730] E. Value of short option contracts Q [7731] Q [7730] E. Value of short option contracts Q [7735] Q [7740] 6. Amounts with other depositories designated by a foreign board of trade Q [7765] | | · • | |
| A. Cash56,326,641[7580]B. Securities0[7590]C. Unrealized gain (loss) on open futures contracts0[7600]D. Value of long option contracts0[7610]E. Value of short option contracts-706[7615]A. Cash0[7640]B. Securities0[7650]C. Amounts held by clearing organizations of foreign boards of trade0A. Cash0[7660]B. Securities0[7660]C. Amount due to (from) clearing organization - daily variation0[7660]D. Value of long option contracts0[7670]E. Value of short option contracts0[7670]E. Value of short option contracts0[770]Securities0[7700]Securities0[7700]Securities0[7700]Securities0[7700]C. Unrealized gain (loss) on open futures contracts0D. Value of long option contracts0D. Value of short option contracts0C. Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0 | | | <u>0</u> [7560] <u>119,996</u> [7570] |
| B. Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts 0 [7600] D. Value of long option contracts 0 [7610] E. Value of short option contracts -706 [7615] 56.325.935 [7620] 4. Amounts held by clearing organizations of foreign boards of trade -706 [7615] 56.325.935 [7620] 4. Amounts held by clearing organizations of foreign boards of trade 0 [7640] B. Securities 0 [7660] 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 [7670] E. Value of short option contracts 0 [7700] B. Securities 0 [7700] B. Securities 0 [7710] C. Cash 0 [7710] B. Securities 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7760] F. Value of short option contracts | 3. | | |
| C. Unrealized gain (loss) on open futures contracts 0 [7600] D. Value of long option contracts 0 [7610] E. Value of short option contracts -706 [7615] 56.325,935 [7620] 4. Amounts held by clearing organizations of foreign boards of trade 0 [7640] B. Securities 0 [7660] 0 [7660] 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 [7670] E. Value of short option contracts 0 [7670] F. Value of short option contracts 0 [7700] B. Securities 0 [7700] C. Amounts held by members of foreign boards of trade 0 [7710] A. Cash 0 [7710] B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7730] D. Value of long option contracts 0 [7735] 0 [7740] O. Value of short option contracts 0 [7760] F. Value of short option contracts 0 [7760] | | | |
| D. Value of long option contracts Q [7610] E. Value of short option contracts -706 [7615] 56,325,935 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash Q [7640] B. Securities Q [7650] C. Amount due to (from) clearing organization - daily variation Q [7660] D. Value of long option contracts Q [7670] E. Value of short option contracts Q [7670] E. Value of short option contracts Q [7700] B. Securities Q [7700] B. Securities Q [7710] C. Chronalts held by members of foreign boards of trade Q [7710] A. Cash Q [7710] B. Securities Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7730] D. Value of long option contracts Q [7730] E. Value of short option contracts Q [7730] E. Value of short option contracts Q [7740] O. Value of long option contracts Q [7730] E. Value of short option contracts Q [7740] G. Amounts with other depositories designated by a foreign board of trade Q [7760] 7. Segregated funds on hand | | | |
| E. Value of short option contracts-706 [7615] 56.325.935 [7620]4.Amounts held by clearing organizations of foreign boards of tradeA. Cash0 [7640]B. Securities0 [7650]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]Securities0 [7700]A. Cash0 [7700]B. Securities0 [7700]A. Cash0 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]B. Securities0 [7735] 0 [7740]G. Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765] | | | |
| 4. 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 D. Value of long option contracts E. Value of short option contracts D. Total beld by members of foreign boards of trade A. Cash D. Value of long option contracts D. Value of short option contracts D. Value of short option contracts D. Value of short option contracts D. Value of long option contracts D. Value of short option co | | | |
| A. CashQ [7640]B. SecuritiesQ [7650]C. Amount due to (from) clearing organization - daily variationQ [7660]D. Value of long option contractsQ [7670]E. Value of short option contractsQ [7675] Q [7680]5.Amounts held by members of foreign boards of tradeQ [7770]A. CashQ [7700]B. SecuritiesQ [7710]C. Unrealized gain (loss) on open futures contractsQ [7720]D. Value of long option contractsQ [7730]E. Value of short option contractsQ [7730]G. Unrealized gain (loss) on open futures contractsQ [7730]E. Value of short option contractsQ [7730]C. Unrealized gain (loss) on open futures contractsQ [7730]G. Amounts with other depositories designated by a foreign board of tradeQ [7760]6.Amounts with other depositories designated by a foreign board of tradeQ [7760]7.Segregated funds on handQ [765] | | | <u>-706</u> [7615] <u>56,325,935</u> [7620] |
| B. Securities 9 [7650] C. Amount due to (from) clearing organization - daily variation 9 [7660] D. Value of long option contracts 9 [7670] E. Value of short option contracts 9 [7675] 9 [7680] 5. Amounts held by members of foreign boards of trade A. Cash 9 [7700] B. Securities 9 [7700] C. Unrealized gain (loss) on open futures contracts 9 [7720] D. Value of long option contracts 9 [7730] E. Value of short option contracts 9 [7730] 6. Amounts with other depositories designated by a foreign board of trade 9 [7760] 7. Segregated funds on hand 9 [7765] | 4. | | |
| C. Amount due to (from) clearing organization - daily variation0[7660]D. Value of long option contracts0[7670]E. Value of short option contracts0[7675] 05.Amounts held by members of foreign boards of trade0A. Cash0[7700]B. Securities0[7710]C. Unrealized gain (loss) on open futures contracts0[7720]D. Value of long option contracts0[7730]E. Value of short option contracts0[7735] 0F. Value of short option contracts0[7740]6.Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0 | | A. Cash | |
| D. Value of long option contracts Q [7670] E. Value of short option contracts Q [7675] Q [7680] 5. Amounts held by members of foreign boards of trade A. Cash Q [7700] B. Securities Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7720] D. Value of long option contracts Q [7730] E. Value of short option contracts Q [7735] Q [7740] 6. Amounts with other depositories designated by a foreign board of trade Q [7760] 7. Segregated funds on hand Q [7765] | | B. Securities | <u>0</u> [7650] |
| E. Value of short option contracts 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 E. Value of short option contracts G. Amounts with other depositories designated by a foreign board of trade 6. Amounts with other depositories designated by a foreign board of trade G. [7760] G. Segregated funds on hand | | | |
| 5. 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 G. Amounts with other depositories designated by a foreign board of trade G. T740] 6. Amounts with other depositories designated by a foreign board of trade G. T760] G. Province depositories designated by a foreign board of trade G. T760] G. Segregated funds on hand | | D. Value of long option contracts | <u>0</u> [7670] |
| A. Cash 0 [7700] B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7735] 0 [7740] 6. Amounts with other depositories designated by a foreign board of trade 0 [7760] 7. Segregated funds on hand 0 [7765] | | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7735] 0 [7740] 6. Amounts with other depositories designated by a foreign board of trade 0 [7760] 7. Segregated funds on hand 0 [7765] | 5. | | |
| C. Unrealized gain (loss) on open futures contracts0D. Value of long option contracts0E. Value of short option contracts0F. Value of short option contracts00[7735] 00[7740]6.Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0 | | A. Cash | <u>0</u> [7700] |
| D. Value of long option contracts0E. Value of short option contracts06.Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0 | | B. Securities | <u>0</u> [7710] |
| 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] | | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| 6. Amounts with other depositories designated by a foreign board of trade 7. Segregated funds on hand 0 [7760] 0 [7765] | | D. Value of long option contracts | <u>0</u> [7730] |
| 7. Segregated funds on hand <u>0</u> [7765] | | 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] |
| 8. Total funds in separate section 30.7 accounts 81,333,473 [7770] | 7. | Segregated funds on hand | <u>0</u> [7765] |
| | 8. | Total funds in separate section 30.7 accounts | <u>81,333,473</u> [7770] |

| INI | FIAL CONTRACT OF CONTRACT. | |
|-----------|--|--|
| End | I Date:11/11/2013 | |
| Firr | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| | omit Date:11/12/2013 | |
| Da | ly Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>609,818,954</u> [7010] |
| | B. Securities (at market) | <u>36,832,579</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-24,443,887</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>28,816,794</u> [7032] |
| 4 | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-30,604,298</u> [7033] |
| 4. 5. | Net equity (deficit) (add lines 1, 2 and 3) | <u>620,420,142</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | 2 509 750 [7045] |
| | Less: amount offset by customer securities | <u>2,598,750</u> [7045] <u>0</u> [7047] <u>2,598,750</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>623,018,892</u> [7060] |
| • | FUNDS IN SEGREGATED ACCOUNTS | <u>020,010,002</u> [1000] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>39,590,699</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>36,832,579</u> [7090] |
| | market) | |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>0</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7120] |
| 0 | market) | 0 [7400] |
| 9. 10. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | o [7 122] |
| | A. Value of open long option contracts B. Value of open short option contracts | <u>0</u> [7132] <u>0</u> [7133] |
| 11. | Net equities with other FCMs | <u>o</u> [7133] |
| | A. Net liquidating equity | <u>635,798,709</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> </u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 712,221,987 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>89,203,095</u> [7190] |
| | | |

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

| | STATEMENT OF CLEARED SWAFS COSTOMER 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) | 0 [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>0</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | <u>-</u> [] |
| | debit balances - gross amount | <u>0</u> [8560] |
| | Less: amount offset by customer owned securities | <u>0</u> [8570] <u>0</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>o</u> [8590] |
| • | Funds in Cleared Swaps Customer Segregated Accounts | <u>o</u> [0000] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | 0 [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>u</u> [8820] |
| 0. | | |
| | segregated accounts | a [0000] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | 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> 0 [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] |
| | line 13) | |
| | | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/12/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/13/2013

INITIAL End Date:11/12/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/13/2013 Daily Segregation - Cover Page

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| 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>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>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u> </u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</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> </u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | 00 |
| | 2 800 001 000 11 NOV 2012 |
| Current ANC: on | <u>3,899,901,000 11-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | 0 |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount | <u>0</u> <u>0</u> |
| Domestic Debit/Deficit | <u>o o</u> |
| Foreign Debit/Deficit | <u>00</u> |
| Proprietary Profit/Loss | <u>0</u> 0 |
| Domestic Profit/Loss | 0 |
| Foreign Profit/Loss | <u>0</u> 0 |
| Proprietary Open Trade Equity | <u>2</u> |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN | - |
| Customer SPAN Calculation | <u>249,602,689</u> |
| Non-Customer SPAN Calcualation | 10,980,003 |
| Proprietary Capital Charges | 20,846,615 |
| 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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/12/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/13/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| Er Fi Fo Su | ITIAL nd Date:11/12/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ubmit Date:11/13/2013 aily Segregation - Secured Amounts | |
|----------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>58,340,492</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>78,714,590</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>20,374,098</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>20,929,310</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>20,929,310</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,996</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,996</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>57,665,766</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-482</u> [7615] <u>57,665,284</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>78,714,590</u> [7770] |
| | | |

| | l Date:11/12/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC | | | | |
|------------|---|--|--|--|--|
| | m:Daily Seg - FOCUS II | | | | |
| | omit Date:11/13/2013 | | | | |
| | ly Segregation - Segregation Statement | | | | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | | | | |
| 1. | Net ledger balance | | | | |
| | A. Cash | 596,677,303 [7010] | | | |
| | B. Securities (at market) | <u>35,966,102</u> [7020] | | | |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | -22,483,717 [7030] | | | |
| 3. | Exchange traded options | <u> </u> | | | |
| | A. Add market value of open option contracts purchased on a contract market | <u>28,648,074</u> [7032] | | | |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-31,325,961</u> [7033] | | | |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>607,481,801</u> [7040] | | | |
| 5. | Accounts liquidating to a deficit and accounts with | | | | |
| | debit balances - gross amount | <u>2,145,292</u> [7045] | | | |
| _ | Less: amount offset by customer securities | <u>-8,642</u> [7047] <u>2,136,650</u> [7050] | | | |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>609,618,451</u> [7060] | | | |
| - | FUNDS IN SEGREGATED ACCOUNTS | | | | |
| 7. | Deposited in segregated funds bank accounts | | | | |
| | A. Cash | <u>22,155,932</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>35,966,102</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 | 0 [7120] | | | |
| | market) | , | | | |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] | | | |
| 10. | Exchange traded options | | | | |
| | A. Value of open long option contracts | <u>0</u> [7132] | | | |
| | B. Value of open short option contracts | <u>0</u> [7133] | | | |
| 11. | Net equities with other FCMs | | | | |
| | A. Net liquidating equity | <u>631,950,948</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] | | | |
| 10 | market) | 0 [7170] | | | |
| 12. 13. | Segregated funds on hand | <u>0</u> [7170] | | | |
| 13. 14. | Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>690,072,982</u> [7180] 80 454 531 [7190] | | | |
| 17. | LACCOS (UCHOICHCY) IUNUS IN SCHIEGANON (SUDNACH IINE O NON IINE IS) | <u>80,454,531</u> [7190] | | | |

INITIAL End Date:11/12/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/13/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|-----|---|---------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1 | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [0500] |
| | A. Cash | <u>0</u> [8500] |
| 2 | 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) | 0 [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 [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 | 0 [8670] |
| | B. Value of open cleared swaps short option contracts | <u>o</u> [8680] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</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> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8730] |
| | line 13) | <u>v</u> [0730] |
| | | |

WINJAMMER FILING

INITIAL End Date:11/13/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/14/2013

INITIAL End Date:11/13/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/14/2013 Daily Segregation - Cover Page

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| 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>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>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | _ |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0</u> 0 |
| Current ANC: on | <u>3,899,577,000</u> <u>12-NOV-2013</u> |
| 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 0</u> |
| Proprietary Profit/Loss | • |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>U</u> |
| Proprietary Open Trade Equity Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>u</u> |
| Customer SPAN Calculation | 240,777,200 |
| Non-Customer SPAN Calcualation | 10,403,432 |
| Proprietary Capital Charges | 20,094,451 |
| 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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/13/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/14/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY1.Amount to be set aside in separate section 30.7 accounts57.442.553 [7360]2.Total funds in separate section 30.7 accounts78.260.825 [7370]3.Excess (deficiency) - (subtract line 1 from line 2)20.818.272 [7380]4.Cash in banks1174.307 [7500]6.B. Other banks designated by the Commission21.174.307 [7500]7.B. Other banks designated by the Commission10[7520] 21.174.307 [7530]7.Securities119.996 [7540]8.In safekeeping with banks located in the United States119.996 [7540]9.B. In safekeeping with other banks designated by the Commission17660]9.Equities with registered futures commission merchants119.996 [7540]9.B. Securities119.996 [7540]9.C. Cash56.966.905 [7580]9.B. Securities1[7600]0.Value of long option contracts1[7600]0.Value of short option contracts1[7600]10.Value of short option contracts1[7640]11.B. Securities1[7660]12.Amounts held by clearing organization - daily variation1[7660]13.E. Value of short option contracts1[7670]14.Amounts held by members of foreign boards of trade1[7700]15.Amounts held by members of foreign boards of trade1[7710]16.Amounts held by members of foreign boards of trade1[7710]17.Value of short opt | Er Fi Fc St | ITIAL nd Date:11/13/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ibmit Date:11/14/2013 aily Segregation - Secured Amounts | |
|--|----------------------|---|---|
| Total funds in separate section 30.7 accounts Excess (deficiency) - (subtract line 1 from line 2) EUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS Cash in banks A. Banks located in the United States B. Other banks designated by the Commission Other banks designated by the Commission Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission Cash B. In safekeeping with other banks designated by the Commission Cash B. In safekeeping with other banks designated by the Commission Cash B. Securities A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts C. Amount beld by clearing organization - daily variation D. Value of long option contracts C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts C. Amounts held by members of foreign boards of trade A. Cash B. Securities C. Amounts held by members of foreign boards of trade A. Cash D. Value of long option contracts D. Value of long option contra | | | |
| 3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States B. Other banks designated by the Commission Q [7520] 21.174.307 [7500] 2. Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission Q [7550] 119.996 [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 C. Amounts held by clearing organization - daily variation Q [7660] D. Value of long option contracts Q [7670] E. Value of short option contracts Q [7670] G. Amounts held by members of foreign boards of trade A. Cash B. Securities Q [7670] Q [7670] E. Value of short option contracts Q [7670] D. Value of long option contracts Q [7770] B. Securities Q [7770] B. Securities Q [770] B. Securities Q [770] D. Value of long option contracts Q [770] D. Value of long option contracts Q [770] D. Value of long option contracts Q [770] B. Securities Q [770] B. Securities Q [770] B. Securities Q [770] D. Value of long option contracts Q [770] Q [770] D. Value of | | | |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 21.174.307 [7500] B. Other banks designated by the Commission 0 [7520] 21.174.307 [7530] 2. Securities 119.996 [7540] A. In safekeeping with banks located in the United States 119.996 [7540] B. In safekeeping with other banks designated by the Commission 0 [7560] 119.996 [7570] 3. Equities with registered futures commission merchants 56.966.905 [7580] A. Cash 0 [7590] 0 [7590] B. Securities 0 [7600] 0 [7610] C. Unrealized gain (loss) on open futures contracts 0 [7610] 2.83 [7615] 56.966.522 [7620] 4. Amounts held by clearing organizations of foreign boards of trade 21640] 21640] A. Cash 0 [760] 0 [760] 21.92.22 [7620] 4. Amounts held by clearing organization - daily variation 0 [760] 2.83 [7615] 56.966.522 [7620] 5. Amount due to (from) clearing organization - daily variation 0 [7670] 2.7670] 6. Amount buld by members of foreign boards of trade 0 [7770] 2.17710] 7. Acash 0 [7770] 0 [7770] 0 [7770] | | | |
| 1. Cash in banks A. Banks located in the United States 21,174,307 [7500] B. Other banks designated by the Commission 0 [7520] 21,174,307 [7530] 2. Securities 119,996 [7540] B. In safekeeping with banks located in the United States 119,996 [7540] B. In safekeeping with other banks designated by the Commission 0 [7560] 119,996 [7570] 3. Equities with registered futures commission merchants 0 [7500] A. Cash 56,966,905 [7580] 0 [7600] B. Securities 0 [7600] 0 [7600] C. Unrealized gain (loss) on open futures contracts 0 [7600] 0 [7610] D. Value of long option contracts 0 [7640] 383 [7615] 56,966,522 [7620] 4. Amounts held by clearing organizations of foreign boards of trade 0 [7660] A. Cash 0 [7640] 0 [7660] B. Securities 0 [7670] 0 [7670] C. Amount due to (from) clearing organization - daily variation 0 [7670] 0 [7670] E. Value of long option contracts 0 [7670] 0 [7670] 0 [7670] E. Value of short option contracts 0 [7670] 0 [7670] 0 [7670] 0 [7700] 0 [7700] | 3. | | <u>20,818,272</u> [7380] |
| A. Banks located in the United States 21,174,307 [7500] B. Other banks designated by the Commission 0 [7520] 21,174,307 [7530] 2. Securities A. In safekeeping with other banks designated by the Commission 0 [7560] 119,996 [7570] 3. Equities with registered futures commission merchants A. Cash 56,966,905 [7580] B. Securities 0 [760] C. Unrealized gain (loss) on open futures contracts 0 [7610] E. Value of long option contracts 9 [7620] E. Value of short option contracts 9 [7640] B. Securities 0 [7640] B. Securities 0 [7660] C. Amounts held by clearing organizations of foreign boards of trade 0 [7670] A. Cash 0 [7670] B. Securities 0 [7670] C. Amounts held by members of foreign boards of trade 0 [7670] A. Cash 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [770] E. Value of long option contracts 0 [7700] E. Value of long option contracts 0 [7700] E. Value of long option contracts 0 [7700] | | | |
| B. Other banks designated by the Commission 0 [7520] 21.174.307 [7530] Securities A. In safekeeping with banks located in the United States 119.996 [7540] B. In safekeeping with other banks designated by the Commission 0 [7500] 119.996 [7570] Securities 119.996 [7570] A. Cash 56.966.905 [7580] B. Securities 0 [7500] C. Unrealized gain (loss) on open futures contracts 0 [7600] D. Value of long option contracts 0 [7610] E. Value of short option contracts 0 [7660] A. Cash 0 [7660] B. Securities 0 [7660] A. Cash 0 [7660] E. Value of short option contracts 0 [7660] A. Cash 0 [7660] B. Securities 0 [7670] C. Amount due to (from) clearing organization - daily variation 0 [7670] D. Value of long option contracts 0 [7770] E. Value of short option contracts 0 [7700] E. Value of short option contracts 0 [7710] C. Amounts held by members of foreign boards of trade 0 [7700] A. Cash 0 [7700] B. Securities 0 [77700] D. Valu | 1. | | |
| Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission Equities with registered futures commission merchants A. Cash A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts Q. [7600] D. Value of long option contracts Q. [7610] A. Cash A. Cash B. Securities Q. [7610] E. Value of short option contracts Q. [7640] B. Securities Q. [7640] G. Amounts held by clearing organizations of foreign boards of trade A. Cash Q. [7660] Q. Value of long option contracts Q. [7670] A mounts held by members of foreign boards of trade A. Cash Q. [7670] Q. Irofo] C. Amount due to (from) clearing organization - daily variation Q. [7670] Q. Torol Q. [7770] Q. Irofo] Q. Unrealized gain (loss) on open futures contracts Q. [7770] A mounts held by members of foreign boards of trade A. Cash Q. [7770] Q. Irofo] Q. Irofo] Q. Value of long option contracts Q. [7770] Q. Unrealized gain (loss) on open futures contracts Q. [7710] Q. Unrealized gain (loss) on open futures contracts Q. [7710] Q. Unrealized gain (loss) on open futures contracts Q. [7720] D. Value of long option contracts Q. [7731] Q. [7735] Q. [7740] Amounts with other depositories designated by a foreign board of trade Q. [7765] Q. Mounts with other depositories designated by a foreign board of trade Q. [7765] | | | |
| A. In safekeeping with banks located in the United States 119.996 [7540] B. In safekeeping with other banks designated by the Commission 0 [7560] 119.996 [7570] 3. Equities with registered futures commission merchants A. Cash 56.966.905 [7580] B. Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts 0 [7600] D. Value of long option contracts 0 [7610] E. Value of short option contracts -333 [7615] 56.966.522 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash 0 [7640] B. Securities 0 [7660] C. Amount ue to (from) clearing organization - daily variation 0 [7660] D. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7770] Securities 0 [7770] B. Securities 0 [7700] B. Securities 0 [7700] B. Securities 0 [7770] C. Amounts held by members of foreign boards of trade 0 [7700] B. Securities 0 [7770] <td></td> <td></td> <td><u>0</u> [7520] <u>21,174,307</u> [7530]</td> | | | <u>0</u> [7520] <u>21,174,307</u> [7530] |
| B. In safekeeping with other banks designated by the Commission 0 [7560] 119,996 [7570] 3. Equities with registered futures commission merchants A. Cash 56,966,905 [7580] B. Securities 0 [7600] C. Unrealized gain (loss) on open futures contracts 0 [7610] D. Value of long option contracts 383 [7615] 56,966,522 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash 0 [7640] B. Securities 0 [7660] C. Amounts held by clearing organizations of foreign boards of trade 0 [7670] A. Cash 0 [7670] B. Securities 0 [7670] C. Amount due to (from) clearing organization - daily variation 0 [7670] D. Value of long option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7670] B. Securities 0 [7770] B. Securities 0 [7770] B. Securities 0 [7770] B. Securities 0 [7770] C. Amounts held by members of foreign boards of trade 0 [7770] B. Securities 0 [7770] D. Value o | 2. | | |
| 3. Equities with registered futures commission merchants A. Cash B. Securities Q [7590] C. Unrealized gain (loss) on open futures contracts Q [7600] D. Value of long option contracts Q [7610] E. Value of short option contracts A. Cash A. Cash A. Cash A. Cash B. Securities Q [7640] B. Securities Q [7650] C. Amount held by clearing organizations of foreign boards of trade A. Cash Q [7650] C. Amount due to (from) clearing organization - daily variation Q [7670] E. Value of short option contracts Q [7700] B. Securities Q [7700] B. Securities Q [7700] B. Securities Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7730] E. Value of short option contracts Q [7731] Q [7730] E. Value of short option contracts Q [7735] Q [7740] 6. Amounts with other depositories designated by a foreign board of trade Q [7765] | | · • | |
| A. Cash56,966,905 [7580]B. Securities0 [7590]C. Unrealized gain (loss) on open futures contracts0 [7600]D. Value of long option contracts0 [7610]E. Value of short option contracts383 [7615] 56,966,522 [7620]4.Amounts held by clearing organizations of foreign boards of trade0 [7640]A. Cash0 [7640]B. Securities0 [7650]C. Amount due to (from) clearing organization - daily variation0 [7670]E. Value of short option contracts0 [770]Securities0 [770]C. Unrealized gain (loss) on open futures contracts0 [770]B. Securities0 [770]C. Unrealized gain (loss) on open futures contracts0 [770]D. Value of long option contracts0 [770]Securities0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7740]6.Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765] | _ | | <u>0</u> [7560] <u>119,996</u> [7570] |
| B. Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts 0 [7600] D. Value of long option contracts 0 [7610] E. Value of short option contracts -383 [7615] 56.966.522 [7620] 4. Amounts held by clearing organizations of foreign boards of trade 0 [7640] A. Cash 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 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7700] E. Value of short option contracts 0 [7700] B. Securities 0 [7700] B. Securities 0 [7710] C. Cash 0 [7710] B. Securities 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7760] F. Value o | 3. | | |
| C. Unrealized gain (loss) on open futures contracts 0 [7600] D. Value of long option contracts 0 [7610] E. Value of short option contracts -383 [7615] 56.966.522 [7620] 4. Amounts held by clearing organizations of foreign boards of trade 0 [7640] A. Cash 0 [7650] B. Securities 0 [7660] 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 [7670] E. Value of short option contracts 0 [7700] F. Value of short option contracts 0 [7700] Securities 0 [7700] B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7730] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] D. Value of short option contracts 0 [7735] 0 [7740] O. Value of short option contracts 0 [7760] F. Value of short option contracts 0 [7760] F. Value of short option contracts 0 [7735] 0 [7740] | | | |
| D. Value of long option contracts 0 [7610] E. Value of short option contracts -383 [7615] 56,966,522 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash 0 [7640] B. Securities 0 [7650] C. Amount due to (from) clearing organization - daily variation 0 [7660] D. Value of long option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7670] E. Value of short option contracts 0 [7700] B. Securities 0 [7700] B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7730] D. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7740] O. Amounts with other depositories designated by a foreign board of trade 0 [7760] 7. Segregated funds on hand 0 [7765] | | | |
| E. Value of short option contracts-383 [7615] 56.966.522 [7620]4.Amounts held by clearing organizations of foreign boards of tradeA. Cash0 [7640]B. Securities0 [7650]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]Securities0 [7700]A. Cash0 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]B. Securities0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]E. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]C. Value of long option contracts0 [7730]C. Value of short option contracts0 [7730]C. Value of short option contracts0 [7760]C. Value of short option contracts0 [7760]C. Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765] | | | |
| 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 A. Cash C. Amounts held by members of foreign boards of trade A. Cash B. Securities C. 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 C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts D. Value of short option contracts | | | |
| A. CashQ [7640]B. SecuritiesQ [7650]C. Amount due to (from) clearing organization - daily variationQ [7660]D. Value of long option contractsQ [7670]E. Value of short option contractsQ [7670]5.Amounts held by members of foreign boards of tradeQ [7770]A. CashQ [7700]B. SecuritiesQ [7710]C. Unrealized gain (loss) on open futures contractsQ [7720]D. Value of long option contractsQ [7730]E. Value of short option contractsQ [7730]G. Unrealized gain (loss) on open futures contractsQ [7730]E. Value of short option contractsQ [7730]G. Amounts with other depositories designated by a foreign board of tradeQ [7760]7.Segregated funds on handQ [7765] | | | <u>-383</u> [7615] <u>56,966,522</u> [7620] |
| 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 0 [7700] B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] 6. Amounts with other depositories designated by a foreign board of trade 0 [7760] 7. Segregated funds on hand 0 [7765] | 4. | | |
| C. Amount due to (from) clearing organization - daily variation0[7660]D. Value of long option contracts0[7670]E. Value of short option contracts0[7675] 05.Amounts held by members of foreign boards of trade0A. Cash0[7700]B. Securities0[7710]C. Unrealized gain (loss) on open futures contracts0[7720]D. Value of long option contracts0[7730]E. Value of short option contracts0[7735] 0F. Value of short option contracts0[7740]6.Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0 | | A. Cash | |
| D. Value of long option contracts Q [7670] E. Value of short option contracts Q [7675] Q [7680] 5. Amounts held by members of foreign boards of trade A. Cash Q [7700] B. Securities Q [7710] C. Unrealized gain (loss) on open futures contracts Q [7720] D. Value of long option contracts Q [7730] E. Value of short option contracts Q [7735] Q [7740] 6. Amounts with other depositories designated by a foreign board of trade Q [7760] 7. Segregated funds on hand Q [7765] | | B. Securities | <u>0</u> [7650] |
| E. Value of short option contracts 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 E. Value of short option contracts G. Amounts with other depositories designated by a foreign board of trade 6. Amounts with other depositories designated by a foreign board of trade G. [7760] G. Segregated funds on hand | | | |
| 5. 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 G. Amounts with other depositories designated by a foreign board of trade G. T740] 6. Amounts with other depositories designated by a foreign board of trade G. T760] G. T760] G. Segregated funds on hand | | D. Value of long option contracts | <u>0</u> [7670] |
| A. Cash 0 [7700] B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7735] 0 [7740] 6. Amounts with other depositories designated by a foreign board of trade 0 [7760] 7. Segregated funds on hand 0 [7765] | | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 0 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7735] 0 [7740] 6. Amounts with other depositories designated by a foreign board of trade 0 [7760] 7. Segregated funds on hand 0 [7765] | 5. | | |
| C. Unrealized gain (loss) on open futures contracts0D. Value of long option contracts0E. Value of short option contracts0F. Value of short option contracts00[7735] 06.Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0 | | A. Cash | <u>0</u> [7700] |
| D. Value of long option contracts0E. Value of short option contracts06.Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0 | | B. Securities | <u>0</u> [7710] |
| 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] | | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| 6. Amounts with other depositories designated by a foreign board of trade 7. Segregated funds on hand 0 [7760] 0 [7765] | | D. Value of long option contracts | <u>0</u> [7730] |
| 7. Segregated funds on hand <u>0</u> [7765] | | 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] |
| 8. Total funds in separate section 30.7 accounts <u>78,260,825</u> [7770] | 7. | Segregated funds on hand | <u>0</u> [7765] |
| | 8. | Total funds in separate section 30.7 accounts | <u>78,260,825</u> [7770] |

| INI | ΓΙΑL | |
|-----------|--|--|
| Ene | d Date:11/13/2013 | |
| Firi | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| | omit Date:11/14/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>577,040,564</u> [7010] |
| - | B. Securities (at market) | <u>35,046,785</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-34,602,618</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | 29,054,477 [7032] |
| 4 | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-23,780,265</u> [7033] |
| 4. 5. | Net equity (deficit) (add lines 1, 2 and 3) Accounts liquidating to a deficit and accounts with | <u>582,758,943</u> [7040] |
| 5. | debit balances - gross amount | <u>2,167,498</u> [7045] |
| | Less: amount offset by customer securities | <u>2,107,438</u> [7043] <u>0</u> [7047] <u>2,167,498</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>584,926,441</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | <u></u> [1000] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>18,767,628</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>o</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>35,046,785</u> [7090] |
| | market) | |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>0</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7120] |
| 0 | market) | 0 (7400) |
| 9. 10. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | 0 [7120] |
| | A. Value of open long option contracts B. Value of open short option contracts | <u>0</u> [7132] <u>0</u> [7133] |
| 11. | Net equities with other FCMs | <u>u</u> [/ 135] |
| | A. Net liquidating equity | <u>608,167,132</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> </u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 661,981,545 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 77,055,104 [7190] |
| | | |

INITIAL End Date:11/13/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/14/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAFS COSTOWER 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>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 2. 3. | Cleared swaps options | <u>u</u> [6520] |
| 5. | | 0 [9520] |
| | A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| 4 | B. Market value of open cleared swaps option contracts granted (sold) | <u>0</u> [8540] |
| 4. 5 | Net Equity (deficit) (add lines 1, 2, and 3) | <u>0</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | a (0500) |
| | 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) | 0 |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 0 [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] |
| | line 13) | _ |
| | / | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/14/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/15/2013

INITIAL End Date:11/14/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/15/2013 Daily Segregation - Cover Page

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| 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>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>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> <u>0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0 0</u> |
| Current ANC: on | <u>3,896,110,000 13-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0 0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Proprietary Profit/Loss | 0 |
| Domestic Profit/Loss Foreign Profit/Loss | <u>0</u> 0 |
| Proprietary Open Trade Equity | <u>u</u> |
| Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>×</u> |
| Customer SPAN Calculation | <u>263,218,882</u> |
| Non-Customer SPAN Calcualation | 10,817,011 |
| Proprietary Capital Charges | 21,922,871 |
| Minimum Dollar Amount Requirement | 1,000,000 [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |
| Number of active customer accounts | <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/14/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/15/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| End Firm For Sul | ΓΙΑL d Date:11/14/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:11/15/2013 ily Segregation - Secured Amounts | |
|---------------------------|--|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>56,648,836</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>76,049,696</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>19,400,860</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>19,780,477</u> [7500] |
| • | B. Other banks designated by the Commission | <u>0</u> [7520] <u>19,780,477</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,996</u> [7540] |
| 0 | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,996</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>56,149,563</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| 4 | E. Value of short option contracts | <u>-340</u> [7615] <u>56,149,223</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | a [7 0.40] |
| | 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 | • [3300] |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>o</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| e | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. 7 | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>76,049,696</u> [7770] |

| | ПАL d Date:11/14/2013 | |
|-----|---|--|
| | n Name: MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| Sul | omit Date:11/15/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | 570,269,114 [7010] |
| | B. Securities (at market) | <u>34,661,696</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-26,175,427</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | 29,971,975 [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-24,391,152</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>584,336,206</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount Less: amount offset by customer securities | <u>2,135,674</u> [7045] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>0</u> [7047] <u>2,135,674</u> [7050] <u>586,471,880</u> [7060] |
| 0. | FUNDS IN SEGREGATED ACCOUNTS | <u>366,471,860</u> [7000] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | 22,211,223 [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u> </u> |
| | C. Securities held for particular customers or option customers in lieu of cash (at | 34,661,696 [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] |
| 11. | B. Value of open short option contracts Net equities with other FCMs | <u>0</u> [7133] |
| 11. | A. Net liquidating equity | 606 988 031 [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>606,988,031</u> [7140] <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>o</u> [7160] |
| | market) | <u> </u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>663,860,950</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 77,389,070 [7190] |
| | | |

INITIAL End Date:11/14/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/15/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAFS COSTOWER 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>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 2. 3. | Cleared swaps options | <u>u</u> [8520] |
| 5. | | 0 [9520] |
| | A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| 4 | B. Market value of open cleared swaps option contracts granted (sold) | <u>0</u> [8540] |
| 4. 5 | Net Equity (deficit) (add lines 1, 2, and 3) | <u>0</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | a (0500) |
| | 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) | 0 |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 0 [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] |
| | line 13) | _ |
| | / | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:11/15/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/18/2013

INITIAL End Date:11/15/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/18/2013 Daily Segregation - Cover Page

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| 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>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>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> <u>0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>o o</u> |
| Current ANC: on | <u>3,896,717,000</u> <u>14-NOV-2013</u> |
| 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 0</u> |
| Proprietary Profit/Loss | • |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss Proprietary Open Trade Equity | <u>u</u> |
| Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>×</u> |
| Customer SPAN Calculation | 222,108,304 |
| Non-Customer SPAN Calcualation | 5,547,672 |
| Proprietary Capital Charges | 18,212,478 |
| Minimum Dollar Amount Requirement | 1,000,000 [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |
| Number of active customer accounts | <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/15/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/18/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| Er Fil Fo Su | ITIAL nd Date:11/15/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC nrm:Daily Seg - FOCUS II nbmit Date:11/18/2013 aily Segregation - Secured Amounts | |
|-----------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>58,343,261</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>79,488,770</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>21,145,509</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | 19,443,069 [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>19,443,069</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,996</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,996</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | 59,925,964 [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>-259</u> [7615] <u>59,925,705</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | 79,488,770 [7770] |
| | | |

| INI | ΓΙΑL | |
|-----------|--|--|
| | d Date:11/15/2013 | |
| Firi | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| | omit Date:11/18/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>573,638,190</u> [7010] |
| _ | B. Securities (at market) | <u>34,673,714</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-26,828,947</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>28,428,791</u> [7032] |
| 4 | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-23,709,954</u> [7033] |
| 4. 5. | Net equity (deficit) (add lines 1, 2 and 3) | <u>586,201,794</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>2,431,910</u> [7045] |
| | Less: amount offset by customer securities | <u>-927</u> [7047] <u>2,430,983</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>588,632,777</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | <u></u> [:] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>30,988,732</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | 34,673,714 [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] |
| 0 | market) | 0 (7400) |
| 9. 10. | 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 | <u>v</u> [/ 133] |
| | A. Net liquidating equity | 597,181,205 [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) | |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>662,843,651</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>74,210,874</u> [7190] |
| | | |

INITIAL End Date:11/15/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/18/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|-----|--|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance A. Cash | 0 [8500] |
| | B. Securities (at market) | <u>o</u> [8500] <u>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 3. | Cleared swaps options | <u>u</u> [0020] |
| 0. | A. Market value of open cleared swaps option contracts purchased | 0 [8530] |
| | B. Market value of open cleared swaps option contracts granted (sold) | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | 0 [8560] |
| | Less: amount offset by customer owned securities | <u>0</u> [8570] <u>0</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 0 [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | <u> </u> |
| 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> |
| 15 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>0</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>0</u> [8730] |

SIDR REPORT

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

Cliffe Allen, 11/18/2013

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

Submit Date

Cliffe Allen, 11/18/2013

Depository Relationships

| Name | <u>Country</u> | Active | 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 | |

| Firm Name | MORGAN STANLEY SMITH BARNE | Y LLC | |
|---------------|-----------------------------|---------------|----------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/15/2013 | | |
| | | Outenald Date | 01:44- 11 11/10/0010 |

Submit Date

Cliffe Allen, 11/18/2013

Carrying Broker Relationships

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

| Firm Name | MORGAN STANLEY SMITH BARNEY | Y LLC | |
|---------------|-----------------------------|-------------|--------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/15/2013 | | |
| | | Submit Date | Cliffe Allen, 11/18/2013 |

Foreign Exempt Carrying Broker Relationships

Name

<u>Country</u>

<u>Active</u>

Date Added

| Firm Name | MORGAN STANLEY SMITH BARNEY | ' LLC | |
|---------------|-----------------------------|-------------|--------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/15/2013 | | |
| | | Submit Date | Cliffe Allen, 11/18/2013 |

Clearing House Relationships

Name

Country

<u>Active</u>

DateAdded

| Firm Name | MORGAN STANLEY SMITH BARNEY | LLC | |
|---------------|-----------------------------|-------------|--------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/15/2013 | | |
| | | Submit Date | Cliffe Allen, 11/18/2013 |

Segregation Investment Detail

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

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

Submit Date

Cliffe Allen, 11/18/2013

Secured Investment Detail

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

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

Submit Date

Cliffe Allen, 11/18/2013

Swaps Investment Detail

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

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

te

Cliffe Allen, 11/18/2013

Itemized Details

| Total Amount | Amount Subject To Repo |
|--------------|---|
| | |
| 0 | 0 |
| 6,165,039 | 0 |
| 0 | 0 |
| 0 | 0 |
| 0 | 0 |
| 0 | 0 |
| 13,278,030 | 0 |
| 19,443,069 | 0 |
| 0 | 0 |
| | 0 |
| - | - |
| | 0 |
| | 0 |
| | 0 |
| | 0 |
| | 0 |
| 119,996 | 0 |
| 0 | 0 |
| 0 | 0 |
| 0 | 0 |
| 115,462 | 0 |
| 59,810,243 | 0 |
| 0 | 0 |
| 0 | 0 |
| 59,925,705 | 0 |
| 0 | 0 |
| | 0 |
| | 0 |
| | 0 |
| | 0 |
| | 0 |
| | 0 |
| | 0 |
| 597,181,205 | 0 |
| 0 | 0 |
| | 0 6,165,039 0 0 0 13,278,030 19,443,069 0 19,443,069 0 0 119,996 0 119,996 0 119,996 0 119,996 0 115,462 59,810,243 0 0 115,462 59,810,243 0 0 59,925,705 0 0 21,972,373 575,208,832 0 0 21,972,373 |

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

| | | Submit Date | Cliffe Allen, 11/18/2013 | |
|------------|--------------------|-------------|--------------------------|---|
| JP MORGAN | I CHASE LONDON | 0 | | 0 |
| HSBC BANK | USA N.A. | 0 | | 0 |
| MIZUHO SE | CURITIES USA INC | 0 | | 0 |
| MORGAN S | TANLEY & CO LLC | 0 | | 0 |
| BANK OF NE | EW YORK | 34,673,714 | | 0 |
| CITIBANK N | A | 0 | | 0 |
| | | 34,673,714 | | 0 |
| Box9730 | | | | |
| CITIGROUP | GLOBAL MARKETS INC | 0 | | 0 |
| JP MORGAN | I CHASE LONDON | 9,351,098 | | 0 |
| HSBC BANK | USA N.A. | 0 | | 0 |
| MIZUHO SE | CURITIES USA INC | 0 | | 0 |
| MORGAN S | TANLEY & CO LLC | 0 | | 0 |
| BANK OF N | EW YORK | 0 | | 0 |
| CITIBANK N | A | 21,637,633 | | 0 |
| | | 30,988,731 | | 0 |
| | | | | |

INITIAL End Date:11/18/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/19/2013

INITIAL End Date:11/18/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/19/2013 Daily Segregation - Cover Page

| Name of Company 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: %; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> <u>0</u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: $\%$; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>o o</u> |
| Current ANC: on | <u>3,900,888,000</u> <u>15-NOV-2013</u> |
| 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 0</u> |
| Proprietary Profit/Loss | • |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss Proprietary Open Trade Equity | <u>u</u> |
| Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>×</u> |
| Customer SPAN Calculation | <u>229,096,270</u> |
| Non-Customer SPAN Calcualation | <u>6,307,756</u> |
| Proprietary Capital Charges | 18,832,322 |
| Minimum Dollar Amount Requirement | 1,000,000 [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |
| Number of active customer accounts | <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/18/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/19/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| End Firm For Sul | TIAL d Date:11/18/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/19/2013 ily Segregation - Secured Amounts | |
|---------------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>60,081,722</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>79,965,020</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>19,883,298</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>17,985,611</u> [7500] |
| • | B. Other banks designated by the Commission | <u>0</u> [7520] <u>17,985,611</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,998</u> [7540] |
| 0 | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,998</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>61,859,711</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| 4 | E. Value of short option contracts | <u>-300</u> [7615] <u>61,859,411</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | 0 [7040] |
| | 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] |
| F | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | 0 [7700] |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>o</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| 6. | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 0. 7. | Amounts with other depositories designated by a foreign board of trade Segregated funds on hand | <u>0</u> [7760] |
| 7. 8. | | <u>0</u> [7765] 79 965 020 [7770] |
| 0. | Total funds in separate section 30.7 accounts | <u>79,965,020</u> [7770] |

| End Firr For Sul | ΓΙΑL d Date:11/18/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:11/19/2013 ily Segregation - Segregation Statement | |
|---------------------------|---|--|
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance A. Cash B. Securities (at market) | <u>569,464,943</u> [7010] <u>34,674,606</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | -28,377,086 [7030] |
| 3. | Exchange traded options | |
| 4. | A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market Net equity (deficit) (add lines 1, 2 and 3) | <u>27,233,593</u> [7032] <u>-24,290,257</u> [7033] <u>578,705,799</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | <u>378,783,733</u> [7040] |
| | debit balances - gross amount | <u>2,085,055</u> [7045] |
| | Less: amount offset by customer securities | <u>0</u> [7047] <u>2,085,055</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS | <u>580,790,854</u> [7060] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | 29,447,130 [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 | <u>34,674,606</u> [7090] |
| 8. | market) Margins on deposit with derivatives clearing organizations of contract markets | |
| 0. | A. Cash | <u>0</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) | 0 [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>592,061,690</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7160] |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>656,183,426</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>75,392,572</u> [7190] |

INITIAL End Date:11/18/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/19/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|-----------|---|---------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance A. Cash | 0 [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 | <u>•</u> [0020] |
| | 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>o</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 | <u> </u> |
| | 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] |
| 0 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8650] |
| 9. 10. | Net settlement from (to) derivatives clearing organizations Cleared swaps options | <u>0</u> [8660] |
| 10. | A. Value of open cleared swaps long option contracts | 0 [8670] |
| | B. Value of open cleared swaps short option contracts | <u>o</u> [8680] |
| 11. | Net equities with other FCMs | <u>o</u> [0000] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 0 [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 [8710] |
| 12. | Cleared swaps customer funds on hand | |
| | A. Cash | <u>0</u> |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>0</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from | <u>0</u> [8730] |
| | line 13) | |

INITIAL End Date:11/19/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/20/2013

INITIAL End Date:11/19/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/20/2013 Daily Segregation - Cover Page

| Name of Company 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>o</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</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 0 </u> |
| d. Percentage range of customer secured funds required between: % and %. | <u></u> <u>30 40</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> </u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0</u> 0 |
| Current ANC: on | <u>3,897,937,000 18-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> 0 |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Proprietary Profit/Loss | |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>0</u> |
| Proprietary Open Trade Equity | |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN | |
| Customer SPAN Calculation | <u>242,075,213</u> |
| Non-Customer SPAN Calcualation | <u>7,514,496</u> |
| Proprietary Capital Charges | <u>19,967,177</u> |
| Minimum Dollar Amount Requirement | <u>1,000,000</u> [7465] |
| Other NFA Dollar Amount Requirement Number of active customer accounts | <u>0</u> [7475] <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |
| | |

INITIAL End Date:11/19/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/20/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| End Firi For Sul | FIAL d Date:11/19/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:11/20/2013 ily Segregation - Secured Amounts | |
|---------------------------|--|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>60,418,822</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>80,765,552</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>20,346,730</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>17,959,574</u> [7500] |
| - | B. Other banks designated by the Commission | <u>0</u> [7520] <u>17,959,574</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,998</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,998</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>62,686,239</u> [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>-259</u> [7615] <u>62,685,980</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>0</u> [7675] <u>0</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>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>o</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>80,765,552</u> [7770] |

| INI | FIAL | |
|------------|---|--|
| | d Date:11/19/2013 | |
| | n Name: MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| | omit Date:11/20/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>567,534,814</u> [7010] |
| | B. Securities (at market) | <u>34,673,926</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-30,791,772</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | 26,521,992 [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-25,671,523</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>572,267,437</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | <u>2,096,887</u> [7045] |
| 0 | Less: amount offset by customer securities | <u>-6,756</u> [7047] <u>2,090,131</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | 574,357,568 [7060] |
| 7. | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts A. Cash | 25 205 850 [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>25,295,859</u> [7070] <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>34,673,926</u> [7090] |
| | market) | <u>04,010,020</u> [1000] |
| 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 | 0 [7120] |
| | market) | |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>585,462,009</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7160] |
| 10 | market) | 0 [7470] |
| 12. 13. | Segregated funds on hand | <u>0</u> [7170] |
| 13. 14. | Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>645,431,794</u> [7180] 71 074 226 [7190] |
| 147. | LACESS (UCHOICHUY) IUHUS III SEYLEYAUOH (SUDUALI IIIE O HOHI IIIE IS) | <u>71,074,226</u> [7190] |

INITIAL End Date:11/19/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/20/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|----------------------|--|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [9500] |
| | A. Cash B. Saguriting (at market) | <u>0</u> [8500] |
| 2. | B. Securities (at market) | <u>0</u> [8510] <u>0</u> [8520] |
| 2. 3. | Net unrealized profit (loss) in open cleared swaps Cleared swaps options | <u>u</u> [6520] |
| 5. | A. Market value of open cleared swaps option contracts purchased | 0 [8530] |
| | B. Market value of open cleared swaps option contracts purchased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| ч . 5. | Accounts liquidating to a deficit and accounts with | <u>v</u> [8550] |
| 0. | debit balances - gross amount | 0 [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] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>v</u> [0000] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | 0 [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>•</u> [0020] |
| | segregated accounts | a [0000] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8650] |
| 9. 10. | Net settlement from (to) derivatives clearing organizations | <u>0</u> [8660] |
| 10. | Cleared swaps options | a [0.0 7 0] |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| 11. | B. Value of open cleared swaps short option contracts Net equities with other FCMs | <u>0</u> [8680] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8090] <u>0</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8710] |
| 12. | Cleared swaps customer funds on hand | <u>v</u> [8710] |
| 12. | 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> 0 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (aud lines 7 through 12) | <u>o</u> [8730] |
| | line 13) | <u>v</u> [0730] |
| | | |

INITIAL End Date:11/20/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/21/2013

INITIAL End Date:11/20/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/21/2013 Daily Segregation - Cover Page

| Name of Company 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: $\%$; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0 0</u> |
| Current ANC: on | <u>3,903,833,000</u> <u>19-NOV-2013</u> |
| 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 0</u> |
| Proprietary Profit/Loss | 0 |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss Proprietary Open Trade Equity | <u>u</u> |
| Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>×</u> |
| Customer SPAN Calculation | <u>252,027,049</u> |
| Non-Customer SPAN Calcualation | 8,616,459 |
| Proprietary Capital Charges | 20,851,481 |
| Minimum Dollar Amount Requirement | 1,000,000 [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |
| Number of active customer accounts | <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/20/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/21/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| En Fir For Su | TIAL d Date:11/20/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/21/2013 ily Segregation - Secured Amounts | |
|------------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>60,776,261</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>81,469,344</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>20,693,083</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>18,625,417</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>18,625,417</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,998</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,998</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>62,724,189</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-260</u> [7615] <u>62,723,929</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>81,469,344</u> [7770] |

| INI | ΓΙΑL | |
|------|--|--|
| | d Date:11/20/2013 | |
| Firr | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| For | m:Daily Seg - FOCUS II | |
| Sul | omit Date:11/21/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>565,849,014</u> [7010] |
| | B. Securities (at market) | <u>34,659,371</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-22,758,355</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>27,492,776</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-25,120,913</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>580,121,893</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | <u>2,095,320</u> [7045] |
| 6. | Less: amount offset by customer securities | <u>-480</u> [7047] <u>2,094,840</u> [7050] |
| 0. | Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS | <u>582,216,733</u> [7060] |
| 7. | Deposited in segregated funds bank accounts | |
| •• | A. Cash | <u>17,726,946</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>34,659,371</u> [7090] |
| | market) | <u> </u> |
| 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 | 0 [7400] |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| 11. | B. Value of open short option contracts Net equities with other FCMs | <u>0</u> [7133] |
| | A. Net liquidating equity | <u>596,075,442</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | 0 [7160] |
| | market) | <u> </u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 648,461,759 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>66,245,026</u> [7190] |
| | | |

INITIAL End Date:11/20/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/21/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|----------------------|--|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [9500] |
| | A. Cash B. Saguriting (at market) | <u>0</u> [8500] |
| 2. | B. Securities (at market) | <u>0</u> [8510] <u>0</u> [8520] |
| 2. 3. | Net unrealized profit (loss) in open cleared swaps Cleared swaps options | <u>u</u> [6520] |
| 5. | A. Market value of open cleared swaps option contracts purchased | 0 [8530] |
| | B. Market value of open cleared swaps option contracts purchased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| ч . 5. | Accounts liquidating to a deficit and accounts with | <u>v</u> [8550] |
| 0. | debit balances - gross amount | 0 [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] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>v</u> [0000] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | 0 [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>•</u> [0020] |
| | segregated accounts | a [0000] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8650] |
| 9. 10. | Net settlement from (to) derivatives clearing organizations | <u>0</u> [8660] |
| 10. | Cleared swaps options | a [0.0 7 0] |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| 11. | B. Value of open cleared swaps short option contracts Net equities with other FCMs | <u>0</u> [8680] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8090] <u>0</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8710] |
| 12. | Cleared swaps customer funds on hand | <u>v</u> [8710] |
| 12. | 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> 0 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (aud lines 7 through 12) | <u>o</u> [8730] |
| | line 13) | <u>v</u> [0730] |
| | | |

INITIAL End Date:11/21/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/22/2013

INITIAL End Date:11/21/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/22/2013 Daily Segregation - Cover Page

| Name of Company 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: $\%$; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>o o</u> |
| Current ANC: on | <u>3,904,306,000</u> 20-NOV-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 0</u> |
| Proprietary Profit/Loss | • |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>U</u> |
| Proprietary Open Trade Equity Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>u</u> |
| Customer SPAN Calculation | <u>252,047,445</u> |
| Non-Customer SPAN Calcualation | <u>8,164,693</u> |
| Proprietary Capital Charges | 20,816,971 |
| 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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/21/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/22/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| Firm Form Sub | IAL Date:11/21/2013 Name:MORGAN STANLEY SMITH BARNEY LLC n:Daily Seg - FOCUS II mit Date:11/22/2013 y Segregation - Secured Amounts | |
|---------------------|--|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>61,054,542</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>81,480,738</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>20,426,196</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>18,620,873</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>18,620,873</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,999</u> [7540] |
| - | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,999</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>62,740,064</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-198</u> [7615] <u>62,739,866</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>81,480,738</u> [7770] |

| | d Date:11/21/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC | |
|-----|---|--|
| | m:Daily Seg - FOCUS II | |
| Sul | omit Date:11/22/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | 574,466,133 [7010] |
| | B. Securities (at market) | <u>34,668,630</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-35,416,816</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>27,033,103</u> [7032] |
| 4 | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-24,229,473</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>576,521,577</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | 2 402 670 [7045] |
| | debit balances - gross amount Less: amount offset by customer securities | <u>2,103,679</u> [7045] <u>0</u> [7047] <u>2,103,679</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>6 [7047] 2,103,879</u> [7030] <u>578,625,256</u> [7060] |
| 0. | FUNDS IN SEGREGATED ACCOUNTS | <u>378,823,238</u> [7000] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | 17,445,292 [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>34,668,630</u> [7090] |
| | market) | |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>0</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7120] |
| • | market) | |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | 0 [7400] |
| | A. Value of open long option contracts B. Value of open short option contracts | <u>0</u> [7132] <u>0</u> [7133] |
| 11. | Net equities with other FCMs | <u>u</u> [7133] |
| | A. Net liquidating equity | <u>590,754,074</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7160] |
| | market) | <u> </u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 642,867,996 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>64,242,740</u> [7190] |
| | | |

INITIAL End Date:11/21/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/22/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAFS COSTOMER 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) | 0 [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | 0 [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | <u>-</u> [] |
| | debit balances - gross amount | <u>0</u> [8560] |
| | Less: amount offset by customer owned securities | <u>0</u> [8570] <u>0</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>o</u> [8590] |
| • | Funds in Cleared Swaps Customer Segregated Accounts | <u>o</u> [0000] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | 0 [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>u</u> [8820] |
| 0. | | |
| | segregated accounts | a [0000] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | 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> 0 [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] |
| | line 13) | |
| | | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

INITIAL End Date:11/22/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/25/2013

INITIAL End Date:11/22/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/25/2013 Daily Segregation - Cover Page

| Name of Company 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>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>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0 0</u> |
| Current ANC: on | <u>3,896,285,000</u> <u>21-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> 0 |
| Foreign Debit/Deficit | <u>o o</u> |
| Proprietary Profit/Loss | 0 |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss Proprietary Open Trade Equity | <u>u</u> |
| Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>-</u> |
| Customer SPAN Calculation | <u>225,228,510</u> |
| Non-Customer SPAN Calcualation | 6,156,029 |
| Proprietary Capital Charges | 18,510,763 |
| 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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/22/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/25/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| Ei Fi Fo Si | ITIAL nd Date:11/22/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ubmit Date:11/25/2013 aily Segregation - Secured Amounts | |
|----------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>60,106,028</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>80,486,632</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>20,380,604</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>18,683,232</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>18,683,232</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,999</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,999</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>61,683,559</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-158</u> [7615] <u>61,683,401</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>80,486,632</u> [7770] |
| | | |

| End | FIAL 1 Date:11/22/2013 1 Norma: MODE AN STANIEY SMITH BADNEY LLC | |
|-----|---|--|
| | n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II | |
| | omit Date:11/25/2013 | |
| Dai | ly Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>575,517,601</u> [7010] |
| | B. Securities (at market) | <u>34,670,636</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-31,031,217</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>26,998,994</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-23,092,017</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>583,063,997</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | 0 004 740 [7045] |
| | debit balances - gross amount Less: amount offset by customer securities | <u>2,094,712</u> [7045] <u>0</u> [7047] <u>2,094,712</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>6</u> [7047] <u>2,094,712</u> [7050] <u>585,158,709</u> [7060] |
| 0. | FUNDS IN SEGREGATED ACCOUNTS | <u>363,138,703</u> [7000] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | 17,615,049 [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 | 34,670,636 [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 | 0 [7400] |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| 11. | B. Value of open short option contracts Net equities with other FCMs | <u>0</u> [7133] |
| | A. Net liquidating equity | <u>594,671,571</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>o</u> [7160] |
| | market) | <u> </u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | 646,957,256 [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>61,798,547</u> [7190] |
| | | |

INITIAL End Date:11/22/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/25/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|-----|---|---------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [0500] |
| | A. Cash | <u>0</u> [8500] |
| 2 | 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 [0500] |
| | A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| 4 | 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 | 0 [9620] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | 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 | e (0070) |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| 44 | B. Value of open cleared swaps short option contracts | <u>0</u> [8680] |
| 11. | Net equities with other FCMs | • [0000] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8700] |
| 10 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8710] |
| 12. | Cleared swaps customer funds on hand | • |
| | A. Cash | <u>0</u> |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> |
| 40 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> 0 [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] |
| | line 13) | |

INITIAL End Date:11/25/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/26/2013

INITIAL End Date:11/25/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/26/2013 Daily Segregation - Cover Page

| Name of Company | MORGAN STANLEY SMITH |
|--|--|
| | BARNEY LLC |
| Contact Name | Cliffe Allen |
| Contact Phone Number | <u>212-276-3503</u> |
| Contact Email Address | <u>cliffe.allen@morganstanleysmith</u> |
| | <u>barney.com</u> |
| FCM's Customer Segregated Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8</u> <u>15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u> </u> |
| d. Percentage range of customer secured funds required between: % and %. | <u></u> <u>30 40</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> 0 |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | 00 |
| | <u> </u> |
| Current ANC: on | <u>3,896,680,000 22-NOV-2013</u> |
| 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 0</u> |
| Proprietary Profit/Loss | • |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>U</u> |
| Proprietary Open Trade Equity Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u>u</u> |
| Customer SPAN Calculation | <u>223,020,918</u> |
| Non-Customer SPAN Calcualation | <u>8,664,518</u> |
| Proprietary Capital Charges | <u>18,534,835</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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/25/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/26/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| En Fir Fo Su | TIAL d Date:11/25/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/26/2013 iily Segregation - Secured Amounts | |
|-----------------------|--|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>60,426,418</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>79,836,549</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>19,410,131</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>18,013,151</u> [7500] |
| ~ | B. Other banks designated by the Commission | <u>0</u> [7520] <u>18,013,151</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,999</u> [7540] |
| 3. | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,999</u> [7570] |
| э. | Equities with registered futures commission merchants A. Cash | 64 703 407 [7590] |
| | B. Securities | <u>61,703,497</u> [7580] |
| | | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts | <u>0</u> [7600] <u>0</u> [7610] |
| | E. Value of short option contracts | |
| 4. | Amounts held by clearing organizations of foreign boards of trade | <u>-98</u> [7615] <u>61,703,399</u> [7620] |
| ч. | All Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</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>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 | 0 [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 | 0 [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>79,836,549</u> [7770] |
| | • | · · |

| INI | FIAL | | | |
|-----|--|--|--|--|
| | d Date:11/25/2013 | | | |
| | Firm Name:MORGAN STANLEY SMITH BARNEY LLC | | | |
| | m:Daily Seg - FOCUS II | | | |
| | omit Date:11/26/2013 | | | |
| | ily Segregation - Segregation Statement | | | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | | | |
| 1. | Net ledger balance | | | |
| | A. Cash | <u>561,553,180</u> [7010] | | |
| | B. Securities (at market) | 34,667,253 [7020] | | |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-28,733,350</u> [7030] | | |
| 3. | Exchange traded options | | | |
| | A. Add market value of open option contracts purchased on a contract market | 26,363,962 [7032] | | |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-21,251,192</u> [7033] | | |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>572,599,853</u> [7040] | | |
| 5. | Accounts liquidating to a deficit and accounts with | | | |
| | debit balances - gross amount | <u>2,095,881</u> [7045] | | |
| 0 | Less: amount offset by customer securities | <u>-2,275</u> [7047] <u>2,093,606</u> [7050] | | |
| 6. | Amount required to be segregated (add lines 4 and 5) | 574,693,459 [7060] | | |
| 7 | FUNDS IN SEGREGATED ACCOUNTS | | | |
| 7. | Deposited in segregated funds bank accounts A. Cash | 20 964 460 [2020] | | |
| | B. Securities representing investments of customers' funds (at market) | <u>20,861,159</u> [7070] <u>0</u> [7080] | | |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>9</u> [7080] <u>34,667,253</u> [7090] | | |
| | market) | <u>34,007,233</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 | 0 [7120] | | |
| | market) | | | |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] | | |
| 10. | Exchange traded options | | | |
| | A. Value of open long option contracts | <u>0</u> [7132] | | |
| | B. Value of open short option contracts | <u>0</u> [7133] | | |
| 11. | Net equities with other FCMs | | | |
| | A. Net liquidating equity | <u>589,196,494</u> [7140] | | |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] | | |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7160] | | |
| 12. | Segregated funds on hand | <u>0</u> [7170] | | |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>644,724,906</u> [7180] | | |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>70,031,447</u> [7190] | | |
| | | <u>,</u> [] | | |

INITIAL End Date:11/25/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/26/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|----------------------|--|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [9500] |
| | A. Cash B. Saguriting (at market) | <u>0</u> [8500] |
| 2. | B. Securities (at market) | <u>0</u> [8510] <u>0</u> [8520] |
| 2. 3. | Net unrealized profit (loss) in open cleared swaps Cleared swaps options | <u>u</u> [6520] |
| 5. | A. Market value of open cleared swaps option contracts purchased | 0 [8530] |
| | B. Market value of open cleared swaps option contracts purchased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| ч . 5. | Accounts liquidating to a deficit and accounts with | <u>v</u> [8550] |
| 0. | debit balances - gross amount | 0 [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] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>v</u> [0000] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | 0 [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>•</u> [0020] |
| | segregated accounts | a [0000] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8650] |
| 9. 10. | Net settlement from (to) derivatives clearing organizations | <u>0</u> [8660] |
| 10. | Cleared swaps options | a [0.0 7 0] |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| 11. | B. Value of open cleared swaps short option contracts Net equities with other FCMs | <u>0</u> [8680] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8090] <u>0</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8710] |
| 12. | Cleared swaps customer funds on hand | <u>v</u> [8710] |
| 12. | 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> 0 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (aud lines 7 through 12) | <u>o</u> [8730] |
| | line 13) | <u>v</u> [0730] |
| | | |

WINJAMMER FILING

INITIAL End Date:11/26/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/27/2013

INITIAL End Date:11/26/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/27/2013 Daily Segregation - Cover Page

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

| 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>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>8 15</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 | 0 |
| c. Dollar amount range between: and ; or | <u> </u> |
| d. Percentage range of customer secured funds required between: % and %. | <u></u> <u>30 40</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 | 0 |
| 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> |
| Current ANC: on | <u>3,968,504,000 25-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | _ |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | |
| Domestic Debit/Deficit | <u>0</u> <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Proprietary Profit/Loss | |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>0</u> |
| Proprietary Open Trade Equity | |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN | |
| Customer SPAN Calculation | <u>225,728,990</u> |
| Non-Customer SPAN Calcualation | <u>8,757,765</u> |
| Proprietary Capital Charges | <u>18,758,940</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>1,358</u> [8070] 86 [8071] |
| Percentage of customer who are speculative traders Percentage of customers who are hedge traders | <u>86</u> [8071] <u>14</u> [8072] |
| Percentage of position traders | <u>14</u> [8072] <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |
| , | <u> </u> |

INITIAL End Date:11/26/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/27/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| En Fir Foi Su | TIAL d Date:11/26/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/27/2013 ily Segregation - Secured Amounts | |
|------------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>58,877,678</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>80,424,152</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>21,546,474</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>20,133,080</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>20,133,080</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,999</u> [7540] |
| _ | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,999</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>60,171,152</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-79</u> [7615] <u>60,171,073 [</u> 7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>80,424,152</u> [7770] |

| INI | FIAL CONTRACT OF CONTRACT. | | | | |
|----------|--|---|--|--|--|
| | End Date:11/26/2013 | | | | |
| | n Name:MORGAN STANLEY SMITH BARNEY LLC | | | | |
| | m:Daily Seg - FOCUS II | | | | |
| | omit Date:11/27/2013 | | | | |
| Da | Ily Segregation - Segregation Statement | | | | |
| 4 | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | | | | |
| 1. | Net ledger balance | | | | |
| | A. Cash | <u>553,576,900</u> [7010] | | | |
| 2. | B. Securities (at market) | 34,666,518 [7020] | | | |
| 2. 3. | Net unrealized profit (loss) in open futures contracts traded on a contract market Exchange traded options | <u>-20,262,388</u> [7030] | | | |
| 5. | A. Add market value of open option contracts purchased on a contract market | 26,074,074 [7032] | | | |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-20,887,569</u> [7033] | | | |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>573,167,535</u> [7040] | | | |
| 5. | Accounts liquidating to a deficit and accounts with | <u>010,101,000</u> [1010] | | | |
| | debit balances - gross amount | <u>2,246,557</u> [7045] | | | |
| | Less: amount offset by customer securities | 0 [7047] 2,246,557 [7050] | | | |
| 6. | Amount required to be segregated (add lines 4 and 5) | 575,414,092 [7060] | | | |
| | FUNDS IN SEGREGATED ACCOUNTS | | | | |
| 7. | Deposited in segregated funds bank accounts | | | | |
| | A. Cash | 22,893,083 [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>34,666,518</u> [7090] | | | |
| - | market) | | | | |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | | | | |
| | A. Cash | <u>0</u> [7100] | | | |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] | | | |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7120] | | | |
| 9. | market) Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] | | | |
| 10. | Exchange traded options | <u>•</u> [///30] | | | |
| | A. Value of open long option contracts | <u>0</u> [7132] | | | |
| | B. Value of open short option contracts | 0 [7133] | | | |
| 11. | Net equities with other FCMs | | | | |
| | A. Net liquidating equity | <u>589,954,739</u> [7140] | | | |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] | | | |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7160] | | | |
| | market) | | | | |
| 12. | Segregated funds on hand | <u>0</u> [7170] | | | |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>647,514,340</u> [7180] | | | |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>72,100,248</u> [7190] | | | |

INITIAL End Date:11/26/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/27/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|----------------------|--|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [9500] |
| | A. Cash B. Saguriting (at market) | <u>0</u> [8500] |
| 2. | B. Securities (at market) | <u>0</u> [8510] <u>0</u> [8520] |
| 2. 3. | Net unrealized profit (loss) in open cleared swaps Cleared swaps options | <u>u</u> [6520] |
| 5. | A. Market value of open cleared swaps option contracts purchased | 0 [8530] |
| | B. Market value of open cleared swaps option contracts purchased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| ч . 5. | Accounts liquidating to a deficit and accounts with | <u>v</u> [8550] |
| 0. | debit balances - gross amount | 0 [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] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>v</u> [0000] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | 0 [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>•</u> [0020] |
| | segregated accounts | a [0000] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8650] |
| 9. 10. | Net settlement from (to) derivatives clearing organizations | <u>0</u> [8660] |
| 10. | Cleared swaps options | a [0.0 7 0] |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| 11. | B. Value of open cleared swaps short option contracts Net equities with other FCMs | <u>0</u> [8680] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8090] <u>0</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8710] |
| 12. | Cleared swaps customer funds on hand | <u>v</u> [8710] |
| 12. | 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> 0 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (aud lines 7 through 12) | <u>o</u> [8730] |
| | line 13) | <u>v</u> [0730] |
| | | |

WINJAMMER FILING

INITIAL End Date:11/27/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013

INITIAL End Date:11/27/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 Daily Segregation - Cover Page

1.
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| 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>o</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</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>30 40</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> </u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0</u> 0 |
| | 2 065 658 000 26 NOV 2012 |
| Current ANC: on | <u>3,965,658,000</u> <u>26-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | 0 |
| Domestic Debit/Deficit | 0 |
| Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount | <u>0</u> <u>0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | 0.0 |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Proprietary Profit/Loss | <u>0</u> 0 |
| Domestic Profit/Loss | 0 |
| Foreign Profit/Loss | <u>0</u> 0 |
| Proprietary Open Trade Equity | <u>v</u> |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN | - |
| Customer SPAN Calculation | <u>235,464,649</u> |
| Non-Customer SPAN Calcualation | 9,538,363 |
| Proprietary Capital Charges | <u>19,600,241</u> |
| Minimum Dollar Amount Requirement | 1,000,000 [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |
| Number of active customer accounts | <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/27/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| En Fir Fo Su | TIAL d Date:11/27/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/29/2013 hily Segregation - Secured Amounts | |
|-----------------------|---|---|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>57,822,704</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>79,788,307</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>21,965,603</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>20,098,888</u> [7500] |
| ~ | B. Other banks designated by the Commission | <u>0</u> [7520] <u>20,098,888</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,999</u> [7540] |
| 3. | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,999</u> [7570] |
| 5. | Equities with registered futures commission merchants A. Cash | |
| | B. Securities | <u>59,569,459 [</u> 7580] <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>o</u> [7610] |
| | E. Value of short option contracts | <u>-39</u> [7615] <u>59,569,420</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | <u>-39</u> [7013] <u>39,369,420</u> [7020] |
| ч. | All 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 | 0 [7710] |
| | C. Unrealized gain (loss) on open futures contracts | 0 [7720] |
| | D. Value of long option contracts | 0 [7730] |
| | E. Value of short option contracts | 0 [7735] 0 [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | 0 [7760] |
| 7. | Segregated funds on hand | 0 [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>79,788,307</u> [7770] |
| | | |

| End Firr For Sul | FIAL d Date:11/27/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:11/29/2013 ily Segregation - Segregation Statement | |
|---------------------------|---|--|
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance A. Cash B. Securities (at market) | <u>549,566,596</u> [7010] <u>34,668,686</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | -13,609,083 [7030] |
| 3. | Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market | <u>27,143,058</u> [7032] - <u>22,069,836</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | 575,699,421 [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities | <u>2,110,577</u> [7045] <u>0</u> [7047] <u>2,110,577</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS | <u>6</u> [7047] <u>2,110,377</u> [7050] <u>577,809,998</u> [7060] |
| 7. | Deposited in segregated funds bank accounts 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 market) | 27,295,232 [7070] <u>0</u> [7080] <u>34,668,686</u> [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 market) | <u>0</u> [7100] <u>0</u> [7110] <u>0</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options A. Value of open long option contracts B. Value of open short option contracts | <u>0</u> [7132] <u>0</u> [7133] |
| 11. | Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at | <u>6</u> [7133] <u>592,602,285</u> [7140] <u>0</u> [7150] <u>0</u> [7160] |
| 12. | market) Segregated funds on hand | <u>0</u> [7170] |
| 13. 14. | Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>654,566,203</u> [7180] <u>76,756,205</u> [7190] |
| | | _ |

INITIAL End Date:11/27/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|-----|--|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance A. Cash | 0 [8500] |
| | B. Securities (at market) | <u>o</u> [8500] <u>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 3. | Cleared swaps options | <u>u</u> [0020] |
| 0. | A. Market value of open cleared swaps option contracts purchased | 0 [8530] |
| | B. Market value of open cleared swaps option contracts granted (sold) | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | 0 [8560] |
| | Less: amount offset by customer owned securities | <u>0</u> [8570] <u>0</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 0 [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | <u> </u> |
| 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> |
| 15 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>0</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>0</u> [8730] |

WINJAMMER FILING

INITIAL End Date:11/28/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013

INITIAL End Date:11/28/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 Daily Segregation - Cover Page

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| 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>0</u> |
| b. Minimum percentage of customer segregated funds required: % ; or | <u>o</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</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>30 40</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> </u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | 00 |
| | 2 065 658 000 26 NOV 2012 |
| Current ANC: on | <u>3,965,658,000</u> <u>26-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | 0 |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount | <u>0</u> <u>0</u> |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | 0.0 |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Proprietary Profit/Loss | <u>0</u> 0 |
| Domestic Profit/Loss | 0 |
| Foreign Profit/Loss | <u>0</u> 0 |
| Proprietary Open Trade Equity | <u>v</u> |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN | - |
| Customer SPAN Calculation | <u>235,464,649</u> |
| Non-Customer SPAN Calcualation | <u>9,538,363</u> |
| Proprietary Capital Charges | <u>19,600,241</u> |
| Minimum Dollar Amount Requirement | 1,000,000 [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |
| Number of active customer accounts | <u>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/28/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| En Fir For Su | TIAL d Date:11/28/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/29/2013 ily Segregation - Secured Amounts | |
|------------------------|---|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>57,822,459</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>80,477,427</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>22,654,968</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | 20,098,888 [7500] |
| 2 | B. Other banks designated by the Commission | <u>0</u> [7520] <u>20,098,888</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,999</u> [7540] |
| 2 | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,999</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>60,258,560</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| 4 | E. Value of short option contracts | <u>-20</u> [7615] <u>60,258,540</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | 0 [7040] |
| | 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] |
| 5. | 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 [77 00] |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>o</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>o</u> [7730] |
| 6. | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 0. 7. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. 8. | Segregated funds on hand | <u>0</u> [7765] |
| 0. | Total funds in separate section 30.7 accounts | <u>80,477,427</u> [7770] |

| End | FIAL d Date:11/28/2013 | |
|----------|---|--|
| | n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II | |
| | omit Date:11/29/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | 549,566,596 [7010] |
| | B. Securities (at market) | <u>34,668,686</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-13,609,083</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>27,143,058</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-22,069,836</u> [7033] |
| 4. 5. | Net equity (deficit) (add lines 1, 2 and 3) | <u>575,699,421</u> [7040] |
| э. | Accounts liquidating to a deficit and accounts with | 2 440 577 [7045] |
| | debit balances - gross amount Less: amount offset by customer securities | <u>2,110,577</u> [7045] <u>0</u> [7047] <u>2,110,577</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>577,809,998</u> [7060] |
| 0. | FUNDS IN SEGREGATED ACCOUNTS | <u>377,809,998</u> [7000] |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | 27,295,232 [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 | 34,668,686 [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 | 0 [7400] |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| 11. | B. Value of open short option contracts Net equities with other FCMs | <u>0</u> [7133] |
| | A. Net liquidating equity | 592,602,285 [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>o</u> [7160] |
| | market) | <u> [. [</u> |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>654,566,203</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>76,756,205</u> [7190] |
| | | |

INITIAL End Date:11/28/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|----------------------|--|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1. | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | 0 [9500] |
| | A. Cash B. Saguriting (at market) | <u>0</u> [8500] |
| 2. | B. Securities (at market) | <u>0</u> [8510] <u>0</u> [8520] |
| 2. 3. | Net unrealized profit (loss) in open cleared swaps Cleared swaps options | <u>u</u> [6520] |
| 5. | A. Market value of open cleared swaps option contracts purchased | 0 [8530] |
| | B. Market value of open cleared swaps option contracts purchased | <u>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| ч . 5. | Accounts liquidating to a deficit and accounts with | <u>v</u> [8550] |
| 0. | debit balances - gross amount | 0 [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] <u>o</u> [8590] |
| 0. | Funds in Cleared Swaps Customer Segregated Accounts | <u>v</u> [0000] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | 0 [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer | <u>•</u> [0020] |
| | segregated accounts | a [0000] |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| 0 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8650] |
| 9. 10. | Net settlement from (to) derivatives clearing organizations | <u>0</u> [8660] |
| 10. | Cleared swaps options | a [0.0 7 0] |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| 11. | B. Value of open cleared swaps short option contracts Net equities with other FCMs | <u>0</u> [8680] |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8090] <u>0</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>o</u> [8710] |
| 12. | Cleared swaps customer funds on hand | <u>v</u> [8710] |
| 12. | 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> 0 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (aud lines 7 through 12) | <u>o</u> [8730] |
| | line 13) | <u>v</u> [0730] |
| | | |

WINJAMMER FILING

AMENDMENT End Date:11/28/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013

AMENDMENT End Date:11/28/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 Daily Segregation - Cover Page

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

| 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> </u> |
| c. Dollar amount range between: and ; or | <u> </u> |
| d. Percentage range of customer segregated funds required between: % and %. | <u>8 15</u> |
| | |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u> </u> |
| d. Percentage range of customer secured funds required between: % and %. | <u>30</u> 40 |
| | <u> </u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>o</u> |
| b. Minimum percentage of cleared swaps customer collateral required: %; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | 00 |
| u. I ercentage range of cleared swaps customer conateral required between. // and //. | <u>u</u> <u>u</u> |
| Current ANC: on | <u>3,965,658,000 26-NOV-2013</u> |
| Broker Dealer Minimum | <u>0</u> |
| Debit/Deficit - CustomersCurrent AmountGross Amount | <u>u</u> |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0</u> 0 |
| Debit/Deficit - Non CustomersCurrent AmountGross Amount | <u>u</u> <u>u</u> |
| Domestic Debit/Deficit | <u>0 0</u> |
| Foreign Debit/Deficit | |
| - | <u>0</u> <u>0</u> |
| Proprietary Profit/Loss | 0 |
| Domestic Profit/Loss | <u>0</u> 0 |
| Foreign Profit/Loss | <u>v</u> |
| Proprietary Open Trade Equity | 0 |
| Domestic OTE | <u>0</u> |
| | <u>0</u> |
| SPAN | |
| Customer SPAN Calculation | <u>235,464,649</u> |
| Non-Customer SPAN Calcualation | <u>9,538,363</u> |
| Proprietary Capital Charges | <u>19,600,241</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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |
| | |

| AM | ENDMENT | |
|------|--|---------------------|
| Enc | Date:11/28/2013 | |
| Firn | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| For | m:Daily Seg - FOCUS II | |
| Sub | mit Date:11/29/2013 | |
| | For which products are the lowest intraday margin rates offered? | |
| 9. | Lowest round turn commission rate offered | <u>3.00</u> [8080] |
| 11. | Highest round turn commission rate offered | <u>90.00</u> [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | <u>3</u> |

| En Fir For Su | ENDMENT d Date:11/28/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/29/2013 ily Segregation - Secured Amounts | |
|------------------------|--|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>58,511,520</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>80,477,427</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>21,965,907</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>20,098,888</u> [7500] |
| _ | B. Other banks designated by the Commission | <u>0</u> [7520] <u>20,098,888</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>119,999</u> [7540] |
| 0 | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>119,999</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>60,258,560</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| 4 | E. Value of short option contracts | <u>-20</u> [7615] <u>60,258,540</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | 0 [7040] |
| | 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 E. Value of short option contracts | <u>0</u> [7670] |
| 5. | Amounts held by members of foreign boards of trade | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Allounts held by members of foreign boards of trade | <u>0</u> [7700] |
| | B. Securities | <u>o</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>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>o</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>80,477,427</u> [7770] |
| •• | | |

| En | ENDMENT d Date:11/28/2013 | |
|----------|---|---|
| | m Name:MORGAN STANLEY SMITH BARNEY LLC | |
| | rm:Daily Seg - FOCUS II | |
| | bmit Date:11/29/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | 549,566,596 [7010] |
| | B. Securities (at market) | 34,668,686 [7020] |
| 2. 3. | Net unrealized profit (loss) in open futures contracts traded on a contract market Exchange traded options | <u>-13,609,083</u> [7030] |
| | A. Add market value of open option contracts purchased on a contract market | 27,143,058 [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | -22,069,836 [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | 575,699,421 [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | <u> </u> |
| | debit balances - gross amount | <u>2,110,577</u> [7045] |
| | Less: amount offset by customer securities | <u>0</u> [7047] <u>2,110,577</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | 577,809,998 [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>27,295,232</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | 0 [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | 34,668,686 [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) | 0 [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| | | |

- B. Value of open short option contracts
- 11. Net equities with other FCMs
 - A. Net liquidating equity
 - B. Securities representing investments of customers' funds (at market)

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

- 12. Segregated funds on hand
- 13. Total amount in segregation (add lines 7 through 12)
- 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)

592,602,285 [7140]

654,566,203 [7180]

76,756,205 [7190]

<u>0</u> [7150]

<u>0</u> [7160]

<u>0</u> [7170]

AMENDMENT End Date:11/28/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:11/29/2013 Daily Segregation - Swaps Statement

| | STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND | |
|-----|---|------------------------------------|
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| 1 | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance A. Cash | 0 [8500] |
| | B. Securities (at market) | <u>o</u> [8500] <u>o</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>o</u> [8520] |
| 3. | Cleared swaps options | <u>v</u> [0320] |
| 0. | 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>o</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>o</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | <u>•</u> [•••••] |
| | debit balances - gross amount | 0 [8560] |
| | Less: amount offset by customer owned securities | <u>0</u> [8570] <u>0</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 0 [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>0</u> [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <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] |
| 12. | C. Securities held for particular cleared swaps customers in lieu of cash (at market) Cleared swaps customer funds on hand | <u>0</u> [8710] |
| | A. Cash | <u>0</u> |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> |
| 15 | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>0</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>0</u> [8730] |

WINJAMMER FILING

INITIAL End Date:11/29/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:12/2/2013

INITIAL End Date:11/29/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:12/2/2013 Daily Segregation - Cover Page

1.
 2.
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 6.
 7.
 8.

| 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>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>8 15</u> |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of customer secured funds required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> 0 |
| d. Percentage range of customer secured funds required between: % and %. | <u>30 40</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required: % ; or | <u>0</u> |
| c. Dollar amount range between: and ; or | <u>0</u> <u>0</u> |
| d. Percentage range of cleared swaps customer collateral required between: % and %. | <u>0 0</u> |
| Current ANC: on | <u>3,936,575,000</u> <u>27-NOV-2013</u> |
| 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>o o</u> |
| Proprietary Profit/Loss | 0 |
| Domestic Profit/Loss Foreign Profit/Loss | <u>0</u> 0 |
| Proprietary Open Trade Equity | <u>u</u> |
| Domestic OTE | 0 |
| Foreign OTE | <u>0</u> 0 |
| SPAN | <u> </u> |
| Customer SPAN Calculation | <u>217,310,507</u> |
| Non-Customer SPAN Calcualation | <u>7,416,815</u> |
| Proprietary Capital Charges | 17,978,186 |
| 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>1,358</u> [8070] |
| Percentage of customer who are speculative traders | <u>86</u> [8071] |
| Percentage of customers who are hedge traders | <u>14</u> [8072] |
| Percentage of position traders | <u>89</u> [8073] |
| Percentage of day traders | <u>11</u> [8074] |
| Number of customers trading at reportable levels | <u>121</u> [8075] |
| Do any customers have direct access to the exchange? | <u>No</u> [8076] |
| Do you offer reduced intraday margin rates to customers? | <u>No</u> [8077] |
| If so, what is the lowest intraday margin rate offered to customers? | <u>0</u> [8078] |

INITIAL End Date:11/29/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:12/2/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

| En Fir Fo Su | TIAL d Date:11/29/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:12/2/2013 ily Segregation - Secured Amounts | |
|-----------------------|--|--|
| | FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY | |
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>57,599,082</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>79,533,708</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>21,934,626</u> [7380] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>19,119,203</u> [7500] |
| • | B. Other banks designated by the Commission | <u>0</u> [7520] <u>19,119,203</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>120,000</u> [7540] |
| • | B. In safekeeping with other banks designated by the Commission | <u>0</u> [7560] <u>120,000</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>60,294,525</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>-20</u> [7615] <u>60,294,505</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>0</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>0</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>79,533,708</u> [7770] |

| INI | ΓIAL | |
|----------|---|---|
| | d Date:11/29/2013 | |
| | n Name:MORGAN STANLEY SMITH BARNEY LLC | |
| | m:Daily Seg - FOCUS II | |
| | omit Date:12/2/2013 | |
| Da | ily Segregation - Segregation Statement | |
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | <u>550,829,219</u> [7010] |
| 2. | B. Securities (at market) Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>34,663,469</u> [7020] |
| 2. 3. | Exchange traded options | <u>-12,795,711</u> [7030] |
| 0. | A. Add market value of open option contracts purchased on a contract market | 27,199,453 [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-22,820,137</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>577,076,293</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | <u></u> |
| | debit balances - gross amount | 2,144,089 [7045] |
| | Less: amount offset by customer securities | <u>-39,076</u> [7047] <u>2,105,013</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>579,181,306</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>25,976,039</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>34,663,469</u> [7090] |
| 0 | market) | |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | 0 [7100] |
| | A. Cash B. Securities representing investments of customers' funds (at market) | <u>0</u> [7100] <u>0</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>o</u> [7120] |
| | market) | <u>•</u> [/ 120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>0</u> [7132] |
| | B. Value of open short option contracts | <u>0</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>595,318,070</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7160] |
| 12. | market) | 0 [7170] |
| 12. | Segregated funds on hand Total amount in segregation (add lines 7 through 12) | <u>0</u> [7170] <u>655,957,578</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>76,776,272</u> [7190] |
| | | |

INITIAL End Date:11/29/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:12/2/2013 Daily Segregation - Swaps Statement

| | The ment of belance own o costoment beone of the ment of | |
|-----|---|---------------------------------|
| | AND | |
| | FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA | |
| | Cleared Swaps Customer Requirements | |
| 1. | Net ledger balance | |
| 1. | - | 0 [0500] |
| | 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 | 0 [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>o</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8710] |
| 12. | Cleared swaps customer funds on hand | <u>- [</u>] |
| | A. Cash | <u>0</u> |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 0 |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> 0 [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>o</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from | <u>o</u> [8730] |
| | line 13) | |
| | | |

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

SIDR REPORT

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

Stanley Tulloch, 12/02/2013

| Firm Name | MORGAN STANLEY SMITH BARNEY | Y LLC | |
|---------------|-----------------------------|---------------|------------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/29/2013 | | |
| | | Outenalt Date | Otavelau Tulla de 40/00/0040 |

Submit Date

Stanley Tulloch, 12/02/2013

Depository Relationships

| Name | Country | Active | 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 | |

| Firm Name | MORGAN STANLEY SMITH BARNEY LLC | | |
|---------------|---------------------------------|-------------|----------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/29/2013 | | |
| | | Submit Data | Stanloy Tullach 12/02/2012 |

Submit Date

Stanley Tulloch, 12/02/2013

Carrying Broker Relationships

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

| Firm Name | MORGAN STANLEY SMITH BARNEY LLC | | |
|---------------|---------------------------------|-------------|-----------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/29/2013 | | |
| | | Submit Date | Stanley Tulloch, 12/02/2013 |

Foreign Exempt Carrying Broker Relationships

Name

Country

Active

Date Added

| Firm Name | MORGAN STANLEY SMITH BARNEY LLC | | |
|---------------|---------------------------------|-------------|-----------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/29/2013 | | |
| | | Submit Date | Stanley Tulloch, 12/02/2013 |

Clearing House Relationships

Name

<u>Country</u>

<u>Active</u>

DateAdded

| Firm Name | MORGAN STANLEY SMITH BARNEY LLC | | |
|---------------|---------------------------------|-------------|-----------------------------|
| Contact Name | Cliffe Allen | | |
| Contact Phone | 212-276-3503 | | |
| Contact Email | cliffe.allen@morganstanley. | | |
| End Date | 11/29/2013 | | |
| | | Submit Date | Stanley Tulloch, 12/02/2013 |

Segregation Investment Detail

| 1. | Cash at Banks | 25,976,039 | 9730 |
|----|--|-------------|------|
| 2. | US Government Securities | 0 | 9600 |
| 3. | Bank Certificates of Deposit | 0 | 9610 |
| 4. | Money Market Funds | 0 | 9620 |
| 5. | Municipal Securities | 0 | 9635 |
| 6. | Government Sponsored Enterprise Securities | 0 | 9655 |
| 7. | Customer Owned Investments | 34,663,469 | 9698 |
| 8. | Receivables from FCMs | 595,318,070 | 9697 |
| | Total | 655,957,578 | 9699 |

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

Submit Date

Stanley Tulloch, 12/02/2013

Secured Investment Detail

| 1. | Cash at Banks | 19,119,203 | 8245 |
|----|--|------------|------|
| 2. | US Government Securities | 0 | 8600 |
| 3. | Bank Certificates of Deposit | 0 | 8610 |
| 4. | Money Market Funds | 0 | 8620 |
| 5. | Municipal Securities | 0 | 8630 |
| 6. | Government Sponsored Enterprise Securities | 0 | 8650 |
| 7. | Customer Owned Investments | 120,000 | 8695 |
| 8. | Receivables from FCMs | 60,294,506 | 8697 |
| | Total | 79,533,709 | 8699 |

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

Submit Date

Stanley Tulloch, 12/02/2013

Swaps Investment Detail

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

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

Stanle

Stanley Tulloch, 12/02/2013

Itemized Details

| | Total Amount | Amount Subject To Repo |
|---|--------------|------------------------|
| Box8245 | | |
| CITIGROUP GLOBAL MARKETS INC | 0 | 0 |
| JP MORGAN CHASE LONDON | 3,083,455 | 0 |
| HSBC BANK USA N.A. | 0 | 0 |
| MIZUHO SECURITIES USA INC | 0 | 0 |
| MORGAN STANLEY & CO LLC | 0 | 0 |
| BANK OF NEW YORK | 0 | 0 |
| CITIBANK N A | 16,035,748 | 0 |
| | 19,119,203 | 0 |
| Box8695 CITIGROUP GLOBAL MARKETS INC | 0 | 0 |
| JP MORGAN CHASE LONDON | 0 | 0 |
| HSBC BANK USA N.A. | 0 | 0 |
| MIZUHO SECURITIES USA INC | 0 | 0 |
| MORGAN STANLEY & CO LLC | 0 | 0 |
| BANK OF NEW YORK | 120,000 | 0 |
| | 0 | 0 |
| CHIDANKINA | | - |
| Box8697 | 120,000 | 0 |
| CITIGROUP GLOBAL MARKETS INC | 0 | 0 |
| JP MORGAN CHASE LONDON | 0 | 0 |
| HSBC BANK USA N.A. | 0 | 0 |
| MIZUHO SECURITIES USA INC | 83,227 | 0 |
| MORGAN STANLEY & CO LLC | 60,211,279 | 0 |
| BANK OF NEW YORK | 0 | 0 |
| CITIBANK N A | 0 | 0 |
| | 60,294,506 | 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 | 19,000,098 | 0 |
| MORGAN STANLEY & CO LLC | 576,317,972 | 0 |
| BANK OF NEW YORK | 0 | 0 |
| CITIBANK N A | 0 | 0 |
| | 595,318,070 | 0 |
| Box9698 | | Ŭ |
| CITIGROUP GLOBAL MARKETS INC | 0 | 0 |

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

| | Submit Date | Stanley Tulloch, 12/02/2013 |
|------------------------------|-------------|-----------------------------|
| JP MORGAN CHASE LONDON | 0 | 0 |
| HSBC BANK USA N.A. | 0 | 0 |
| MIZUHO SECURITIES USA INC | 0 | 0 |
| MORGAN STANLEY & CO LLC | 0 | 0 |
| BANK OF NEW YORK | 34,663,469 | 0 |
| CITIBANK N A | 0 | 0 |
| | 34,663,469 | 0 |
| Box9730 | | |
| CITIGROUP GLOBAL MARKETS INC | 0 | 0 |
| JP MORGAN CHASE LONDON | 5,922,617 | 0 |
| HSBC BANK USA N.A. | 0 | 0 |
| MIZUHO SECURITIES USA INC | 0 | 0 |
| MORGAN STANLEY & CO LLC | 0 | 0 |
| BANK OF NEW YORK | 0 | 0 |
| CITIBANK N A | 20,053,422 | 0 |
| | 25,976,039 | 0 |