

**WINJAMMER FILING**

**INITIAL**

**End Date:10/1/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/2/2013**

**INITIAL**

**End Date:10/1/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/2/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,712,413,000 30-SEP-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**244,215,016**

Non-Customer SPAN Calculation

**5,471,345**

Proprietary Capital Charges

**19,974,909**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,440** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**95** [8073]

5. Percentage of day traders

**5** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:10/1/2013**

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

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**Submit Date:10/2/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/1/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/2/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>62,726,304</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>87,393,428</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,667,124</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>30,169,931</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>30,169,931</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>57,223,497</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>57,223,497</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>87,393,428</u></b> [7770]

**INITIAL**

**End Date:10/1/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/2/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>634,603,762</u></b> [7010]
	B. Securities (at market)	<b><u>32,937,174</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-47,089,201</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>37,176,701</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-20,988,926</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>636,639,510</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,792,006</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-271,806</u></b> [7047] <b><u>2,520,200</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>639,159,710</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>55,906,157</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>32,937,174</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>641,993,775</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>730,837,106</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>91,677,396</u></b> [7190]

**INITIAL**

**End Date:10/1/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/2/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/3/2013**

**INITIAL**

**End Date:10/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/3/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,714,464,000 01-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**247,337,456**

Non-Customer SPAN Calculation

**6,268,267**

Proprietary Capital Charges

**20,288,458**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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



**INITIAL**

**End Date:10/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/3/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/3/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>65,031,974</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>90,602,347</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>25,570,373</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>32,657,019</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>32,657,019</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>57,945,328</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>57,945,328</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>90,602,347</u></b> [7770]

**INITIAL**

**End Date:10/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/3/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>630,551,625</u></b> [7010]
	B. Securities (at market)	<b><u>32,950,082</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-50,109,891</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>37,557,196</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-22,064,229</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>628,884,783</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,288,916</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-345,541</u></b> [7047] <b><u>2,943,375</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>631,828,158</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>49,221,440</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>32,950,082</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>642,641,175</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>724,812,697</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>92,984,539</u></b> [7190]

**INITIAL**

**End Date:10/2/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/3/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/4/2013**

**INITIAL**

**End Date:10/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/4/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,716,237,000 02-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**259,723,450**

Non-Customer SPAN Calculation

**7,592,636**

Proprietary Capital Charges

**21,385,287**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/4/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/4/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>65,341,245</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>90,851,272</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>25,510,027</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>32,653,699</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>32,653,699</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>58,197,573</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>58,197,573</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>90,851,272</u></b> [7770]



**INITIAL**

**End Date:10/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/4/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>631,184,941</u></b> [7010]
	B. Securities (at market)	<b><u>32,835,277</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-50,934,942</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>36,623,930</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-22,624,740</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>627,084,466</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,546,422</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-397,481</u></b> [7047] <b><u>3,148,941</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>630,233,407</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>48,456,463</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>32,835,277</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>637,333,863</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>718,625,603</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,392,196</u></b> [7190]

**INITIAL**

**End Date:10/3/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/4/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/7/2013**

**INITIAL**

**End Date:10/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/7/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,716,031,000 03-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**253,947,659**

Non-Customer SPAN Calculation

**6,579,578**

Proprietary Capital Charges

**20,842,179**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/7/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/7/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>67,775,488</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>92,757,326</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>24,981,838</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>32,637,095</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>32,637,095</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>60,120,231</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>60,120,231</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>92,757,326</u></b> [7770]

**INITIAL**

**End Date:10/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/7/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>632,890,426</u></b> [7010]
	B. Securities (at market)	<b><u>31,225,455</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-50,852,955</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>37,174,130</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-22,171,068</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>628,265,988</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,108,678</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-277,357</u></b> [7047] <b><u>2,831,321</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>631,097,309</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>51,672,232</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,225,455</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>636,080,075</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>718,977,762</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>87,880,453</u></b> [7190]

**INITIAL**

**End Date:10/4/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/7/2013**

**Daily Segregation - Swaps Statement**

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

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



**WINJAMMER FILING**

**INITIAL**

**End Date:10/7/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/8/2013**

**INITIAL**

**End Date:10/7/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/8/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,718,657,000 04-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**251,353,944**

Non-Customer SPAN Calculation

**6,495,418**

Proprietary Capital Charges

**20,627,949**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/7/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/8/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/7/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/8/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>69,037,088</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>96,685,702</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>27,648,614</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,153,462</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,153,462</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,537,400</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-5,160</u></b> [7615] <b><u>61,532,240</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>96,685,702</u></b> [7770]

**INITIAL**

**End Date:10/7/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/8/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>630,202,411</u></b> [7010]
	B. Securities (at market)	<b><u>31,214,751</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-31,961,030</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,164,988</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-22,820,445</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>647,800,675</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>4,548,255</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-305,650</u></b> [7047] <b><u>4,242,605</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>652,043,280</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>48,243,445</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,214,751</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>661,569,705</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>741,027,901</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,984,621</u></b> [7190]

**INITIAL**

**End Date:10/7/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/8/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/8/2013**

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

**Form:Daily Seg - FOCUS II**

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

**INITIAL**

**End Date:10/8/2013**

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,711,369,000 07-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**255,871,391**

Non-Customer SPAN Calculation

**5,928,437**

Proprietary Capital Charges

**20,943,986**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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



**INITIAL**

**End Date:10/8/2013**

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

**Form:Daily Seg - FOCUS II**

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

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/8/2013**

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>68,586,926</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>96,930,671</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,343,745</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,097,041</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,097,041</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,838,374</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-4,744</u></b> [7615] <b><u>61,833,630</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>96,930,671</u></b> [7770]

**INITIAL**

**End Date:10/8/2013**

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>619,395,219</u></b> [7010]
	B. Securities (at market)	<b><u>31,194,526</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-28,603,897</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,956,999</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-25,766,234</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>638,176,613</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>4,300,809</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-281,600</u></b> [7047] <b><u>4,019,209</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>642,195,822</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>30,431,399</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,194,526</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>666,716,401</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>728,342,326</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>86,146,504</u></b> [7190]

**INITIAL**

**End Date:10/8/2013**

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

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

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,706,436,000 08-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**253,809,503**

Non-Customer SPAN Calculation

**7,288,056**

Proprietary Capital Charges

**20,887,805**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

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

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>68,759,591</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>97,067,129</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,307,538</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,077,883</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,077,883</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>61,993,498</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-4,252</u></b> [7615] <b><u>61,989,246</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>97,067,129</u></b> [7770]



**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>615,677,227</u></b> [7010]
	B. Securities (at market)	<b><u>31,181,500</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-22,514,675</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>42,701,072</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-25,231,565</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>641,813,559</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,396,890</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-219,107</u></b> [7047] <b><u>3,177,783</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>644,991,342</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>20,032,875</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,181,500</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>681,550,508</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>732,764,883</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>87,773,541</u></b> [7190]

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

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

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/11/2013**

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/11/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,705,470,000 09-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**273,394,727**

Non-Customer SPAN Calculation

**7,301,684**

Proprietary Capital Charges

**22,455,713**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,355** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**96** [8073]

5. Percentage of day traders

**4** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/11/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/11/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>70,781,785</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>98,978,915</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,197,130</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,089,988</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,089,988</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>63,892,534</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-3,607</u></b> [7615] <b><u>63,888,927</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>98,978,915</u></b> [7770]

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/11/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>613,940,934</u></b> [7010]
	B. Securities (at market)	<b><u>31,190,381</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-27,916,403</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>43,495,580</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-30,486,872</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>630,223,620</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,790,962</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-120,472</u></b> [7047] <b><u>2,670,490</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>632,894,110</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>29,921,870</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,190,381</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>666,610,128</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>727,722,379</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>94,828,269</u></b> [7190]

**INITIAL**

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

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/11/2013**

**Daily Segregation - Swaps Statement**

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

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



**WINJAMMER FILING**

**INITIAL**

**End Date:10/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/14/2013**

**INITIAL**

**End Date:10/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/14/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,701,757,000 10-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**262,592,306**

Non-Customer SPAN Calculation

**7,013,574**

Proprietary Capital Charges

**21,568,470**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/14/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/14/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>71,023,341</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>99,441,896</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,418,555</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,141,260</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,141,260</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>64,303,134</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-2,498</u></b> [7615] <b><u>64,300,636</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>99,441,896</u></b> [7770]

**INITIAL**

**End Date:10/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/14/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>627,877,546</u></b> [7010]
	B. Securities (at market)	<b><u>31,632,711</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-29,068,526</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>42,409,381</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-31,551,800</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>641,299,312</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,370,076</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-121,847</u></b> [7047] <b><u>2,248,229</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>643,547,541</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>15,610,629</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,632,711</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>677,335,331</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>724,578,671</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>81,031,130</u></b> [7190]

**INITIAL**

**End Date:10/11/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/14/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**INITIAL**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,706,801,000 11-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**264,128,186**

Non-Customer SPAN Calculation

**7,033,948**

Proprietary Capital Charges

**21,692,971**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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



**INITIAL**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>70,202,647</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>98,617,360</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,414,713</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,141,260</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,141,260</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>63,478,659</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-2,559</u></b> [7615] <b><u>63,476,100</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>98,617,360</u></b> [7770]

**INITIAL**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>628,902,212</u></b> [7010]
	B. Securities (at market)	<b><u>31,637,055</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-30,119,319</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>42,645,315</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-31,970,517</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>641,094,746</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,557,667</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-116,617</u></b> [7047] <b><u>2,441,050</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>643,535,796</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>15,610,629</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,637,055</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>677,146,447</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>724,394,131</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>80,858,335</u></b> [7190]

**INITIAL**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**AMENDMENT**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**AMENDMENT**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,706,801,000 11-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**264,128,186**

Non-Customer SPAN Calculation

**7,033,948**

Proprietary Capital Charges

**21,692,971**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,355** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**96** [8073]

5. Percentage of day traders

**4** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**AMENDMENT**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

For which products are the lowest intraday margin rates offered?

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

**AMENDMENT**

**End Date:10/14/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/15/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>69,899,701</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>98,617,360</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,717,659</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,141,260</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,141,260</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>0</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>63,478,659</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-2,559</u></b> [7615] <b><u>63,476,100</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>98,617,360</u></b> [7770]



**AMENDMENT**

End Date:10/14/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:10/15/2013

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>628,862,212</u></b> [7010]
	B. Securities (at market)	<b><u>31,637,055</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-30,119,319</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>42,560,572</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-31,885,775</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>641,054,745</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,557,667</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-116,617</u></b> [7047] <b><u>2,441,050</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>643,495,795</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>15,610,629</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,637,055</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>677,146,447</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>724,394,131</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>80,898,336</u></b> [7190]

**AMENDMENT**

End Date:10/14/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:10/15/2013

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**INITIAL**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,723,808,000 14-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**273,802,729**

Non-Customer SPAN Calculation

**7,375,353**

Proprietary Capital Charges

**22,494,247**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,355** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**96** [8073]

5. Percentage of day traders

**4** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>70,503,965</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>99,783,845</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>29,279,880</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,133,381</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,133,381</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,969</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,969</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>64,532,712</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-2,217</u></b> [7615] <b><u>64,530,495</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>99,783,845</u></b> [7770]

**INITIAL**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>625,208,279</u> [7010]
	B. Securities (at market)	<u>31,752,095</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-32,354,464</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>41,462,688</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-32,293,248</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>633,775,350</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,162,463</u> [7045]
	Less: amount offset by customer securities	<u>-55,730</u> [7047] <u>3,106,733</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>636,882,083</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>30,385,698</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>31,752,095</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>659,690,764</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>721,828,557</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,946,474</u> [7190]

**INITIAL**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Swaps Statement**

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

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



# 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** 10/15/2013

**Submit Date** Cliffe Allen, 10/16/2013

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 10/15/2013

**Submit Date** Cliffe Allen, 10/16/2013

**Depository Relationships**

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

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**Submit Date** Cliffe Allen, 10/16/2013

**Carrying Broker Relationships**

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

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**End Date** 10/15/2013

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**Foreign Exempt Carrying Broker Relationships**

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

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**End Date** 10/15/2013

**Submit Date** Cliffe Allen, 10/16/2013

**Clearing House Relationships**

Name                      Country                      Active                      DateAdded

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 10/15/2013

**Submit Date** Cliffe Allen, 10/16/2013

**Segregation Investment Detail**

1. Cash at Banks	30,385,698	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	31,752,095	9698
8. Receivables from FCMs	659,690,764	9697
Total	<u>721,828,557</u>	9699

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**End Date** 10/15/2013

**Submit Date** Cliffe Allen, 10/16/2013

**Secured Investment Detail**

1. Cash at Banks	35,133,381	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	119,969	8695
8. Receivables from FCMs	64,530,495	8697
Total	<u>99,783,845</u>	8699

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**End Date** 10/15/2013

**Submit Date** Cliffe Allen, 10/16/2013

**Swaps Investment Detail**

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



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**Itemized Details**

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
<b>Box8245</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	9,474,663	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	25,658,718	0
	<b>35,133,381</b>	<b>0</b>
<b>Box8695</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	119,969	0
CITIBANK N A	0	0
	<b>119,969</b>	<b>0</b>
<b>Box8697</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	78,163	0
MORGAN STANLEY & CO LLC	64,452,332	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>64,530,495</b>	<b>0</b>
<b>Box9697</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	48,425,048	0
MORGAN STANLEY & CO LLC	611,265,716	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>659,690,764</b>	<b>0</b>
<b>Box9698</b>		
CITIGROUP GLOBAL MARKETS INC	0	0

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JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	31,752,095	0
CITIBANK N A	0	0
	<b>31,752,095</b>	<b>0</b>

**Box9730**

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	10,528,412	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	19,857,286	0
	<b>30,385,698</b>	<b>0</b>

**WINJAMMER FILING**

**AMENDMENT**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**AMENDMENT**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,723,808,000 14-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**273,802,729**

Non-Customer SPAN Calculation

**7,375,353**

Proprietary Capital Charges

**22,494,247**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,355** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**96** [8073]

5. Percentage of day traders

**4** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**AMENDMENT**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

For which products are the lowest intraday margin rates offered?

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

**AMENDMENT**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>70,503,965</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>99,783,845</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>29,279,880</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,133,381</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,133,381</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,969</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,969</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>64,532,712</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-2,217</u></b> [7615] <b><u>64,530,495</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>99,783,845</u></b> [7770]

**AMENDMENT**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>625,208,279</u></b> [7010]
	B. Securities (at market)	<b><u>31,506,533</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-32,354,464</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,462,688</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-32,293,248</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>633,529,788</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,162,463</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-55,730</u></b> [7047] <b><u>3,106,733</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>636,636,521</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>30,385,698</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>31,506,533</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>659,690,764</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>721,582,995</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>84,946,474</u></b> [7190]

**AMENDMENT**

**End Date:10/15/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/16/2013**

**Daily Segregation - Swaps Statement**

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

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



# SIDR REPORT

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**End Date** 10/15/2013 Amendment

**Submit Date**

Cliffe Allen, 10/16/2013

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**Depository Relationships**

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

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**Carrying Broker Relationships**

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

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**Foreign Exempt Carrying Broker Relationships**

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

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>DateAdded</u>
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**Segregation Investment Detail**

1. Cash at Banks	30,385,698	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	31,506,533	9698
8. Receivables from FCMs	659,690,764	9697
Total	<u>721,582,995</u>	9699

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**End Date** 10/15/2013 Amendment

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**Secured Investment Detail**

1. Cash at Banks	35,133,381	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	119,969	8695
8. Receivables from FCMs	64,530,495	8697
Total	<u>99,783,845</u>	8699

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 10/15/2013 Amendment

**Submit Date** Cliffe Allen, 10/16/2013

**Swaps Investment Detail**

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



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**Submit Date** Cliffe Allen, 10/16/2013

**Itemized Details**

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
<b>Box8245</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	9,474,663	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	25,658,718	0
	<b>35,133,381</b>	<b>0</b>
<b>Box8695</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	119,969	0
CITIBANK N A	0	0
	<b>119,969</b>	<b>0</b>
<b>Box8697</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	78,163	0
MORGAN STANLEY & CO LLC	64,452,332	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>64,530,495</b>	<b>0</b>
<b>Box9697</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	48,425,048	0
MORGAN STANLEY & CO LLC	611,265,716	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>659,690,764</b>	<b>0</b>
<b>Box9698</b>		
CITIGROUP GLOBAL MARKETS INC	0	0

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**End Date** 10/15/2013 Amendment

**Submit Date** Cliffe Allen, 10/16/2013

JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	31,506,533	0
CITIBANK N A	0	0
	<b>31,506,533</b>	<b>0</b>

**Box9730**

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	10,528,412	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	19,857,286	0
	<b>30,385,698</b>	<b>0</b>

**WINJAMMER FILING**

**INITIAL**

**End Date:10/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2013**

**INITIAL**

**End Date:10/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,716,181,000 15-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**283,309,027**

Non-Customer SPAN Calculation

**9,317,007**

Proprietary Capital Charges

**23,410,083**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>69,860,858</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>99,267,176</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>29,406,318</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,170,700</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,170,700</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,980</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,980</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>63,978,643</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-2,147</u></b> [7615] <b><u>63,976,496</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>99,267,176</u></b> [7770]

**INITIAL**

**End Date:10/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>626,864,553</u></b> [7010]
	B. Securities (at market)	<b><u>40,968,143</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-30,921,045</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,432,955</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-32,614,669</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>645,729,937</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,449,158</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-3,917</u></b> [7047] <b><u>2,445,241</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>648,175,178</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>34,554,472</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>40,968,143</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>659,618,299</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>735,140,914</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>86,965,736</u></b> [7190]

**INITIAL**

**End Date:10/16/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2013**

**Daily Segregation - Swaps Statement**

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

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



**WINJAMMER FILING**

**INITIAL**

**End Date:10/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/18/2013**

**INITIAL**

**End Date:10/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/18/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,719,097,000 16-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**293,138,640**

Non-Customer SPAN Calculation

**9,820,472**

Proprietary Capital Charges

**24,236,729**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/18/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/18/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>68,965,753</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>97,870,748</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,904,995</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,229,762</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,229,762</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,984</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,984</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>62,522,515</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,513</u></b> [7615] <b><u>62,521,002</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>97,870,748</u></b> [7770]

**INITIAL**

**End Date:10/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/18/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>626,864,921</u></b> [7010]
	B. Securities (at market)	<b><u>41,497,354</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-33,781,491</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>39,339,572</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-37,461,956</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>636,458,400</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,106,372</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-324,261</u></b> [7047] <b><u>2,782,111</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>639,240,511</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>34,904,889</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>41,497,354</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>653,320,344</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>729,722,587</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>90,482,076</u></b> [7190]

**INITIAL**

**End Date:10/17/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/18/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/21/2013**

**INITIAL**

**End Date:10/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/21/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,711,964,000 17-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**255,714,442**

Non-Customer SPAN Calculation

**7,314,128**

Proprietary Capital Charges

**21,042,286**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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



**INITIAL**

**End Date:10/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/21/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/21/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>65,953,149</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>94,701,656</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,748,507</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,194,550</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,194,550</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,388,334</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,226</u></b> [7615] <b><u>59,387,108</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>94,701,656</u></b> [7770]

**INITIAL**

**End Date:10/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/21/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>635,960,118</u> [7010]
	B. Securities (at market)	<u>41,021,886</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-33,841,082</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>40,960,754</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-36,320,666</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>647,781,010</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,003,151</u> [7045]
	Less: amount offset by customer securities	<u>-213,982</u> [7047] <u>2,789,169</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>650,570,179</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>44,781,655</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>41,021,886</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>653,724,959</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>739,528,500</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,958,321</u> [7190]

**INITIAL**

**End Date:10/18/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/21/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/21/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/22/2013**

**INITIAL**

**End Date:10/21/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/22/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,714,176,000 18-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**259,595,235**

Non-Customer SPAN Calculation

**7,294,729**

Proprietary Capital Charges

**21,351,197**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,355** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**96** [8073]

5. Percentage of day traders

**4** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:10/21/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/22/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/21/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/22/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>67,234,037</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>94,647,721</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>27,413,684</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,472,957</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,472,957</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,055,827</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,059</u></b> [7615] <b><u>59,054,768</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>94,647,721</u></b> [7770]



**INITIAL**

**End Date:10/21/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/22/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>634,841,810</u></b> [7010]
	B. Securities (at market)	<b><u>41,014,544</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-38,435,079</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>39,996,825</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-36,575,552</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>640,842,548</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,961,687</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-198,949</u></b> [7047] <b><u>2,762,738</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>643,605,286</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>39,381,352</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>41,014,544</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>651,369,231</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>731,765,127</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,159,841</u></b> [7190]

**INITIAL**

**End Date:10/21/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/22/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/22/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/23/2013**

**INITIAL**

**End Date:10/22/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/23/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,707,398,000 21-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**259,809,052**

Non-Customer SPAN Calculation

**7,842,898**

Proprietary Capital Charges

**21,412,156**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/22/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/23/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/22/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/23/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>67,711,431</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>94,353,145</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,641,714</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,519,773</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,519,773</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>58,714,355</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-979</u></b> [7615] <b><u>58,713,376</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>94,353,145</u></b> [7770]

**INITIAL**

**End Date:10/22/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/23/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>636,877,426</u></b> [7010]
	B. Securities (at market)	<b><u>41,036,343</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-39,609,678</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>40,191,806</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-39,763,019</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>638,732,878</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,148,368</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-374,662</u></b> [7047] <b><u>2,773,706</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>641,506,584</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>40,944,158</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>41,036,343</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>649,502,338</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>731,482,839</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>89,976,255</u></b> [7190]

**INITIAL**

**End Date:10/22/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/23/2013**

**Daily Segregation - Swaps Statement**

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

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



**WINJAMMER FILING**

**INITIAL**

**End Date:10/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/24/2013**

**INITIAL**

**End Date:10/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/24/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,698,158,000 22-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**264,386,163**

Non-Customer SPAN Calculation

**8,143,989**

Proprietary Capital Charges

**21,802,412**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/24/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/24/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>66,097,027</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>91,981,954</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>25,884,927</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,456,271</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,456,271</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>56,406,980</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,295</u></b> [7615] <b><u>56,405,685</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>91,981,954</u></b> [7770]

**INITIAL**

**End Date:10/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/24/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>642,315,906</u></b> [7010]
	B. Securities (at market)	<b><u>41,046,809</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-32,846,157</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,557,727</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-39,528,871</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>652,545,414</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,465,062</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-393,101</u></b> [7047] <b><u>3,071,961</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>655,617,375</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>43,918,415</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>41,046,809</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>658,817,449</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>743,782,673</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,165,298</u></b> [7190]

**INITIAL**

**End Date:10/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/24/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/25/2013**

INITIAL

End Date:10/24/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:10/25/2013

Daily Segregation - Cover Page

Name of Company

MORGAN STANLEY SMITH  
BARNEY LLC

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

cliffe.allen@morganstanleysmith  
barney.com

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

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

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

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

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

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

Current ANC: on

3,878,559,000 23-OCT-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

264,271,354

Non-Customer SPAN Calculation

8,193,439

Proprietary Capital Charges

21,797,183

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

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

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

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

4. Percentage of position traders 96 [8073]

5. Percentage of day traders 4 [8074]

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

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

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

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



**INITIAL**

**End Date:10/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/25/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/25/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>65,859,306</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>91,455,096</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>25,595,790</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,409,299</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,409,299</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,999</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,999</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>55,926,990</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,192</u></b> [7615] <b><u>55,925,798</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>91,455,096</u></b> [7770]

**INITIAL**

**End Date:10/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/25/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>637,851,001</u></b> [7010]
	B. Securities (at market)	<b><u>40,547,376</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-24,727,959</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,184,433</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-40,060,641</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>654,794,210</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,878,685</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,878,685</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>657,672,895</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>40,195,799</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>40,547,376</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>665,004,351</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>745,747,526</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,074,631</u></b> [7190]

**INITIAL**

**End Date:10/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/25/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/28/2013**

**INITIAL**

**End Date:10/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/28/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,878,362,000 24-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**256,789,447**

Non-Customer SPAN Calculation

**7,754,197**

Proprietary Capital Charges

**21,163,492**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,355** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**96** [8073]

5. Percentage of day traders

**4** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:10/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/28/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/28/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>65,918,360</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>95,394,390</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>29,476,030</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>35,398,185</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>35,398,185</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,878,261</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-2,054</u></b> [7615] <b><u>59,876,207</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>95,394,390</u></b> [7770]



**INITIAL**

**End Date:10/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/28/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>629,560,965</u></b> [7010]
	B. Securities (at market)	<b><u>39,654,669</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-23,664,901</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>42,176,011</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-41,020,496</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>646,706,248</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>3,360,123</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>3,360,123</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>650,066,371</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>31,550,719</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,654,669</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>664,481,289</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>735,686,677</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>85,620,306</u></b> [7190]

**INITIAL**

**End Date:10/25/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/28/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/28/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/29/2013**

**INITIAL**

**End Date:10/28/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/29/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,880,953,000 25-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**253,928,469**

Non-Customer SPAN Calculation

**7,827,649**

Proprietary Capital Charges

**20,940,489**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/28/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/29/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/28/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/29/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>64,257,721</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>93,255,615</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,997,894</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>33,902,146</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>33,902,146</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,998</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,998</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>59,234,884</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,413</u></b> [7615] <b><u>59,233,471</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>93,255,615</u></b> [7770]

**INITIAL**

**End Date:10/28/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/29/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>624,931,481</u></b> [7010]
	B. Securities (at market)	<b><u>39,654,154</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-30,312,714</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,855,018</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-41,603,252</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>634,524,687</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,869,778</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>2,869,778</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>637,394,465</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>29,692,608</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,654,154</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>656,149,019</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>725,495,781</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,101,316</u></b> [7190]

**INITIAL**

**End Date:10/28/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/29/2013**

**Daily Segregation - Swaps Statement**

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

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



**WINJAMMER FILING**

**INITIAL**

**End Date:10/29/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/30/2013**

**INITIAL**

**End Date:10/29/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/30/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,875,118,000 28-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**238,020,259**

Non-Customer SPAN Calculation

**7,726,882**

Proprietary Capital Charges

**19,659,771**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

1. Number of active customer accounts

**1,355** [8070]

2. Percentage of customer who are speculative traders

**86** [8071]

3. Percentage of customers who are hedge traders

**14** [8072]

4. Percentage of position traders

**96** [8073]

5. Percentage of day traders

**4** [8074]

6. Number of customers trading at reportable levels

**114** [8075]

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

**No** [8076]

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

**No** [8077]

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

**0** [8078]

**INITIAL**

**End Date:10/29/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/30/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/29/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/30/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>64,035,465</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>92,214,312</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>28,178,847</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>33,881,733</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>33,881,733</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,996</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,996</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>58,213,908</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,325</u></b> [7615] <b><u>58,212,583</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>92,214,312</u></b> [7770]

**INITIAL**

**End Date:10/29/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/30/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>618,707,324</u></b> [7010]
	B. Securities (at market)	<b><u>39,617,174</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-28,113,782</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>41,920,154</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-33,942,173</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>638,188,697</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,450,641</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-3,025</u></b> [7047] <b><u>2,447,616</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>640,636,313</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>31,119,991</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,617,174</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>658,854,110</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>729,591,275</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>88,954,962</u></b> [7190]

**INITIAL**

**End Date:10/29/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/30/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/31/2013**

**INITIAL**

**End Date:10/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/31/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,879,263,000 29-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**240,557,021**

Non-Customer SPAN Calculation

**7,690,844**

Proprietary Capital Charges

**19,859,829**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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



**INITIAL**

**End Date:10/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/31/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/31/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>61,155,613</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>87,425,249</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>26,269,636</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>29,874,082</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>29,874,082</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,994</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,994</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>57,432,127</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-954</u></b> [7615] <b><u>57,431,173</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>87,425,249</u></b> [7770]

**INITIAL**

**End Date:10/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/31/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>605,958,558</u></b> [7010]
	B. Securities (at market)	<b><u>39,608,538</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-26,821,199</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>42,584,712</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-33,561,629</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>627,768,980</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>5,908,371</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-2,975</u></b> [7047] <b><u>5,905,396</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>633,674,376</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>32,517,809</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,608,538</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>655,627,746</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>727,754,093</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>94,079,717</u></b> [7190]

**INITIAL**

**End Date:10/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/31/2013**

**Daily Segregation - Swaps Statement**

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

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

**WINJAMMER FILING**

**INITIAL**

**End Date:10/31/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/1/2013**

**INITIAL**

**End Date:10/31/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/1/2013**

**Daily Segregation - Cover Page**

Name of Company

**MORGAN STANLEY SMITH  
BARNEY LLC**

Contact Name

**Cliffe Allen**

Contact Phone Number

**212-276-3503**

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

**3,879,618,000 30-OCT-2013**

Broker Dealer Minimum

**0**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**239,022,797**

Non-Customer SPAN Calculation

**7,575,355**

Proprietary Capital Charges

**19,727,852**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**0** [7475]

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

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

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

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

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

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

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

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

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

**INITIAL**

**End Date:10/31/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/1/2013**

For which products are the lowest intraday margin rates offered?

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

**INITIAL**

**End Date:10/31/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/1/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>55,630,840</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>86,424,748</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>30,793,908</u></b> [7380]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>29,474,549</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>29,474,549</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>119,995</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>0</u></b> [7560] <b><u>119,995</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>56,831,364</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>-1,160</u></b> [7615] <b><u>56,830,204</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7700]
	B. Securities	<b><u>0</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7720]
	D. Value of long option contracts	<b><u>0</u></b> [7730]
	E. Value of short option contracts	<b><u>0</u></b> [7735] <b><u>0</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>86,424,748</u></b> [7770]



**INITIAL**

**End Date:10/31/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/1/2013**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>593,617,169</u></b> [7010]
	B. Securities (at market)	<b><u>39,593,864</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-25,687,154</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>42,130,940</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-32,086,945</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>617,567,874</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,392,444</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-6,453</u></b> [7047] <b><u>2,385,991</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>619,953,865</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>26,158,946</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>39,593,864</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>0</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>0</u></b> [7132]
	B. Value of open short option contracts	<b><u>0</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>656,829,161</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>722,581,971</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>102,628,106</u></b> [7190]

**INITIAL**

**End Date:10/31/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/1/2013**

**Daily Segregation - Swaps Statement**

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

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

# SIDR REPORT

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 10/31/2013

**Submit Date** Cliffe Allen, 11/01/2013

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
**Contact Name** Cliffe Allen  
**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 10/31/2013

**Submit Date** Cliffe Allen, 11/01/2013

**Depository Relationships**

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

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**Submit Date** Cliffe Allen, 11/01/2013

**Carrying Broker Relationships**

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

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**Foreign Exempt Carrying Broker Relationships**

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>
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**Submit Date** Cliffe Allen, 11/01/2013

**Clearing House Relationships**

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>DateAdded</u>
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**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 10/31/2013

**Submit Date** Cliffe Allen, 11/01/2013

**Segregation Investment Detail**

1. Cash at Banks	26,158,946	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	39,593,864	9698
8. Receivables from FCMs	656,829,161	9697
Total	<u>722,581,971</u>	9699



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**Secured Investment Detail**

1. Cash at Banks	29,474,549	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	119,995	8695
8. Receivables from FCMs	56,830,204	8697
Total	<u>86,424,748</u>	8699

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**Submit Date** Cliffe Allen, 11/01/2013

**Swaps Investment Detail**

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

**Firm Name** MORGAN STANLEY SMITH BARNEY LLC  
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**Contact Phone** 212-276-3503  
**Contact Email** cliffe.allen@morganstanley.  
**End Date** 10/31/2013

**Submit Date** Cliffe Allen, 11/01/2013

**Itemized Details**

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
<b>Box8245</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	5,065,110	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	24,409,439	0
	<b>29,474,549</b>	<b>0</b>
<b>Box8695</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	119,995	0
CITIBANK N A	0	0
	<b>119,995</b>	<b>0</b>
<b>Box8697</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	67,294	0
MORGAN STANLEY & CO LLC	56,762,910	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>56,830,204</b>	<b>0</b>
<b>Box9697</b>		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	39,717,573	0
MORGAN STANLEY & CO LLC	617,111,588	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	<b>656,829,161</b>	<b>0</b>
<b>Box9698</b>		
CITIGROUP GLOBAL MARKETS INC	0	0

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JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	39,593,864	0
CITIBANK N A	0	0
	<b>39,593,864</b>	<b>0</b>

**Box9730**

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	10,542,547	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	15,616,399	0
	<b>26,158,946</b>	<b>0</b>