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	<u>212-276-3503</u>
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u>
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> 0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	0 0
c. Dollar amount range between: and ; or	00
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u> 0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	3,712,413,000 30-SEP-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	00
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u>
Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u> 0
SPAN	
Customer SPAN Calculation	<u>244,215,016</u>
Non-Customer SPAN Calcualation	<u>5,471,345</u>
Proprietary Capital Charges	<u>19,974,909</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,440</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<b>95</b> [8073]
Percentage of day traders	<u>5</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

#### INITIAL End Date:10/1/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:10/2/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir Fo Su	TIAL d Date:10/1/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/2/2013 illy Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>62,726,304</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>87,393,428</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b>24,667,124</b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,169,931</u> [7500]
~	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,169,931</u> [7530]
2.	Securities	0 [75 40]
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
3.	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
5.	Equities with registered futures commission merchants A. Cash	<b>57 333 407</b> [7590]
	A. Cash B. Securities	<u>57,223,497</u> [7580]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7590] <u>0</u> [7600]
	D. Value of long option contracts	<u>o</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>57,223,497</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	<u>0</u> [/015] <u>37,223,497</u> [/020]
т.	Allounts held by cleaning organizations of loreign boards of trade	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>o</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	<u>•</u> [/////]•[//////
•	A. Cash	<u>0</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	87,393,428 [7770]

INI	ΓΙΑL				
	End Date:10/1/2013				
	Firm Name:MORGAN STANLEY SMITH BARNEY LLC				
	m: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	634,603,762 [7010]			
	B. Securities (at market)	<u>32,937,174</u> [7020]			
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-47,089,201 [7030]			
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market	<u>37,176,701</u> [7032]			
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-20,988,926</u> [7033]			
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>636,639,510</u> [7040]			
5.	Accounts liquidating to a deficit and accounts with				
	debit balances - gross amount	<u>2,792,006</u> [7045]			
c	Less: amount offset by customer securities	<u>-271,806</u> [7047] <u>2,520,200</u> [7050]			
6.	Amount required to be segregated (add lines 4 and 5)	<u>639,159,710</u> [7060]			
7.	FUNDS IN SEGREGATED ACCOUNTS Deposited in segregated funds bank accounts				
7.	A. Cash	<u>55,906,157</u> [7070]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>32,937,174</u> [7090]			
	market)	<u>,</u> [:]			
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	A. Cash	<u>0</u> [7100]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]			
	market)				
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]			
10.	Exchange traded options				
	A. Value of open long option contracts	<u>0</u> [7132]			
11	B. Value of open short option contracts	<u>0</u> [7133]			
11.	Net equities with other FCMs	<b>644 002 775</b> [7140]			
	<ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> </ul>	<u>641,993,775</u> [7140] <u>0</u> [7150]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]			
	market)				
12.	Segregated funds on hand	<u>0</u> [7170]			
13.	Total amount in segregation (add lines 7 through 12)	<u>730,837,106</u> [7180]			
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b>91,677,396</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

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

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	<u>Cliffe Allen</u>
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u> <u>barney.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ;or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> 0
c. Dollar amount range between: and ; or	<u>0</u> 00
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
u. Tercentage range of customer segregated funds required between. 70 and 70.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>o o</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	0
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,714,464,000 01-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u> 0
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN Customer SPAN Calculation	247 337 456
Non-Customer SPAN Calculation	<u>247,337,456</u> <u>6,268,267</u>
Proprietary Capital Charges	<u>20,288,458</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u>4</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

#### INITIAL End Date: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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir Foi Su	TIAL d Date:10/2/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/3/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>65,031,974</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,602,347</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>25,570,373</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>32,657,019</u> [7500]
0	B. Other banks designated by the Commission	<u>0</u> [7520] <u>32,657,019</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
~	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>57,945,328</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
4	E. Value of short option contracts	<u>0</u> [7615] <u>57,945,328</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	0 [70 40]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
5.	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	0 [7700]
	A. Cash B. Securities	<u>0</u> [7700]
		<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts	<u>0</u> [7720] <u>0</u> [7730]
6.	E. Value of short option contracts Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7735] <u>0</u> [7740] <u>0</u> [7760]
0. 7.	Segregated funds on hand	
7. 8.		<u>0</u> [7765]
υ.	Total funds in separate section 30.7 accounts	<u>90,602,347</u> [7770]

	INITIAL			
	End Date:10/2/2013			
	n Name:MORGAN STANLEY SMITH BARNEY LLC			
	Form:Daily Seg - FOCUS II Submit Date:10/3/2013			
	ly Segregation - Segregation Statement			
Dai				
4	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)			
1.	Net ledger balance			
	A. Cash B. Securities (at market)	<u>630,551,625</u> [7010]		
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>32,950,082</u> [7020] <u>-50,109,891</u> [7030]		
2. 3.	Exchange traded options	<u>-30,103,831</u> [7030]		
0.	A. Add market value of open option contracts purchased on a contract market	<b>37,557,196</b> [7032]		
	B. Deduct market value of open option contracts granted (sold) on a contract market	-22,064,229 [7033]		
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>628,884,783</u> [7040]		
5.	Accounts liquidating to a deficit and accounts with	<u> </u>		
	debit balances - gross amount	<u>3,288,916</u> [7045]		
	Less: amount offset by customer securities	-345,541 [7047] 2,943,375 [7050]		
6.	Amount required to be segregated (add lines 4 and 5)	<u>631,828,158</u> [7060]		
	FUNDS IN SEGREGATED ACCOUNTS			
7.	Deposited in segregated funds bank accounts			
	A. Cash	<u>49,221,440</u> [7070]		
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]		
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>32,950,082</u> [7090]		
8.	market)			
0.	Margins on deposit with derivatives clearing organizations of contract markets A. Cash	0 [7100]		
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7100] <u>0</u> [7110]		
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7120]		
	market)	<u>•</u> [1120]		
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	<b><u>642,641,175</u></b> [7140]		
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]		
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]		
10	market)	0 (7470)		
12. 13.	Segregated funds on hand	<u>0</u> [7170]		
13. 14.	Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>724,812,697</u> [7180]		
14.		<u>92,984,539</u> [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

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

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	<u>Cliffe Allen</u>
Contact Phone Number	212-276-3503
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u>
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u> 0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
	<u> </u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>o o</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u> </u>
Current ANC: on	<u>3,716,237,000 02-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u> 0
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>u</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>v</u>
Customer SPAN Calculation	<u>259,723,450</u>
Non-Customer SPAN Calcualation	<u>7,592,636</u>
Proprietary Capital Charges	<u>21,385,287</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u>4</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

#### INITIAL End Date: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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir Fo Su	TIAL d Date:10/3/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/4/2013 iily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>65,341,245</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,851,272</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>25,510,027</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>32,653,699</u> [7500]
2	B. Other banks designated by the Commission	<u>0</u> [7520] <u>32,653,699</u> [7530]
2.	Securities	0 [75 40]
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
3.	B. In safekeeping with other banks designated by the Commission Equities with registered futures commission merchants	<u>0</u> [7560] <u>0</u> [7570]
5.	A. Cash	<b>59 107 573</b> [7590]
	B. Securities	<u>58,197,573</u> [7580] <u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>o</u> [7610]
	E. Value of short option contracts	<u>o</u> [7615] <u>58,197,573</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	<u>v</u> [/010] <u>30;137;373</u> [/020]
	A. Cash	<b>0</b> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	<u></u>
	A. Cash	<u>0</u> [7700]
	B. Securities	<b>0</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>0</b> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>90,851,272</u> [7770]

	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			
Dai				
1	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)			
1.	Net ledger balance	<b>C24 404 044</b> [ <b>Z</b> 040]		
	A. Cash B. Seguriting (et market)	<u>631,184,941</u> [7010] 22,825,277 [7020]		
2.	<ul> <li>B. Securities (at market)</li> <li>Net unrealized profit (loss) in open futures contracts traded on a contract market</li> </ul>	<u>32,835,277</u> [7020] 50,934,942 [7030]		
2. 3.	Exchange traded options	<u>-<b>50,934,942</b></u> [7030]		
0.	A. Add market value of open option contracts purchased on a contract market	<b>36,623,930</b> [7032]		
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,624,740</u> [7033]		
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>627,084,466</u> [7040]		
5.	Accounts liquidating to a deficit and accounts with	<u></u>		
	debit balances - gross amount	<u>3,546,422</u> [7045]		
	Less: amount offset by customer securities	-397,481 [7047] 3,148,941 [7050]		
6.	Amount required to be segregated (add lines 4 and 5)	<u>630,233,407</u> [7060]		
	FUNDS IN SEGREGATED ACCOUNTS			
7.	Deposited in segregated funds bank accounts			
	A. Cash	<u>48,456,463</u> [7070]		
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]		
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>32,835,277</u> [7090]		
0	market)			
8.	Margins on deposit with derivatives clearing organizations of contract markets	0 [7100]		
	A. Cash B. Securities representing investments of customers' funds (at market)	<u>0</u> [7100] <b>0</b> [7110]		
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]		
	market)	<u>o</u> [/ 120]		
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]		
10.	Exchange traded options			
	A. Value of open long option contracts	<u>0</u> [7132]		
	B. Value of open short option contracts	<u>0</u> [7133]		
11.	Net equities with other FCMs			
	A. Net liquidating equity	<u>637,333,863</u> [7140]		
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]		
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]		
10	market)			
12.	Segregated funds on hand	<u>0</u> [7170]		
13. 14.	Total amount in segregation (add lines 7 through 12)	718,625,603 [7180]		
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,392,196</u> [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

	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>o</u> [0020]
0.	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u>o</u> [0000]
0.	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
0.	Funds in Cleared Swaps Customer Segregated Accounts	<u>o</u> [0000]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
-	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	<u>•</u> [•••••]
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	<u> </u>
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	0
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

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	<u>212-276-3503</u>
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u> <u>barney.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	<u>^</u>
a. Minimum dollar amount: ; or	<u>0</u> 0
<ul> <li>b. Minimum percentage of customer segregated funds required: % ; or</li> <li>c. Dollar amount range between: and ; or</li> </ul>	<u>0</u> 0 <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
u. Tercentage range of customer segregated funds required between. 70 and 70.	5 10
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: $\%$ ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,716,031,000 03-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u> <u>0</u>
Foreign Debit/Deficit Proprietary Profit/Loss	<u>o o</u>
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>•</u>
Domestic OTE	<u>0</u>
Foreign OTE	 0
SPAN	-
Customer SPAN Calculation	<u>253,947,659</u>
Non-Customer SPAN Calcualation	<u>6,579,578</u>
Proprietary Capital Charges	<u>20,842,179</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u>4</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange? Do you offer reduced intraday margin rates to customers?	<u>No</u> [8076] No [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>No</u> [8077] <b>0</b> [8078]
n so, what is the lowest initiatay margin rate offered to customers?	

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

En Fir Fo Su	TIAL d Date:10/4/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/7/2013 illy Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>67,775,488</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>92,757,326</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,981,838</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>32,637,095</u> [7500]
_	B. Other banks designated by the Commission	<u>0</u> [7520] <u>32.637.095</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>60,120,231</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>60,120,231</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u><b>0</b></u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
_	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
0	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>92,757,326</u> [7770]

INI	rial.				
	d Date:10/4/2013				
Firr	Firm Name:MORGAN STANLEY SMITH BARNEY LLC				
For	m:Daily Seg - FOCUS II				
Sub	omit Date:10/7/2013				
Dai	ly Segregation - Segregation Statement				
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)				
1.	Net ledger balance				
	A. Cash	<u>632,890,426</u> [7010]			
	B. Securities (at market)	<u>31,225,455</u> [7020]			
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-50,852,955</u> [7030]			
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market	<u>37,174,130</u> [7032]			
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-22,171,068</u> [7033]			
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>628,265,988</u> [7040]			
5.	Accounts liquidating to a deficit and accounts with				
	debit balances - gross amount	<u>3,108,678</u> [7045]			
6.	Less: amount offset by customer securities	<u>-277,357</u> [7047] <u>2,831,321</u> [7050]			
0.	Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS	<u>631,097,309</u> [7060]			
7.	Deposited in segregated funds bank accounts				
1.	A. Cash	<b>51,672,232</b> [7070]			
	B. Securities representing investments of customers' funds (at market)	<b>0</b> [7080]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,225,455</u> [7090]			
	market)	<u></u> [: ••••]			
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	A. Cash	<u>0</u> [7100]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]			
	market)				
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]			
10.	Exchange traded options				
	A. Value of open long option contracts	<u><b>0</b></u> [7132]			
	B. Value of open short option contracts	<u>0</u> [7133]			
11.	Net equities with other FCMs	<b>COC 000 075</b> [7440]			
	A. Net liquidating equity B. Securities representing investments of customers' funds (at market)	<u>636,080,075</u> [7140]			
		<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>718,977,762</u> [7180]			
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>87,880,453</u> [7190]			
		<u>,</u> []			

### 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

	The ment of belance own o costoment beone of the ment of	
	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
1.	-	0 [0500]
	A. Cash	<u>0</u> [8500]
~	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<b>0</b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	<u>- [</u> ]
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	0
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>o</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>o</u> [8730]
	line 13)	

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	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u> </u>
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5</u> <u>10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u> </u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
Current ANC: on	<u>3,718,657,000 04-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	0
Domestic OTE Foreign OTE	<u>0</u> 0
SPAN	<u>u</u>
Customer SPAN Calculation	<u>251,353,944</u>
Non-Customer SPAN Calcualation	<u>6,495,418</u>
Proprietary Capital Charges	20,627,949
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

#### INITIAL End Date: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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

E F S	NITIAL and Date:10/7/2013 arm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II aubmit 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	<u>69,037,088</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>96,685,702</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,648,614</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,153,462</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,153,462</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>61,537,400</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-<b>5,160</b></u> [7615] <u>61,532,240</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>96,685,702</u> [7770]

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	FIAL				
	End Date:10/7/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC				
	m:Daily Seg - FOCUS II				
	omit Date:10/8/2013				
	ily Segregation - Segregation Statement				
1.	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)				
1.	Net ledger balance A. Cash	<b>630,202,411</b> [7010]			
	B. Securities (at market)	<u>31,214,751</u> [7020]			
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-31,961,030 [7030]			
3.	Exchange traded options	<u></u> [,]			
	A. Add market value of open option contracts purchased on a contract market	<b>41,164,988</b> [7032]			
	B. Deduct market value of open option contracts granted (sold) on a contract market	-22,820,445 [7033]			
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>647,800,675</u> [7040]			
5.	Accounts liquidating to a deficit and accounts with				
	debit balances - gross amount	<b>4,548,255</b> [7045]			
	Less: amount offset by customer securities	<u>-305,650</u> [7047] <u>4,242,605</u> [7050]			
6.	Amount required to be segregated (add lines 4 and 5)	<u>652,043,280</u> [7060]			
_	FUNDS IN SEGREGATED ACCOUNTS				
7.	Deposited in segregated funds bank accounts				
	A. Cash	<u>48,243,445</u> [7070]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,214,751</u> [7090]			
8.	market) Margins on deposit with derivatives clearing organizations of contract markets				
0.	A. Cash	<u>0</u> [7100]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<b>0</b> [7120]			
	market)				
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]			
10.	Exchange traded options				
	A. Value of open long option contracts	<u>0</u> [7132]			
	B. Value of open short option contracts	<u>0</u> [7133]			
11.	Net equities with other FCMs				
	A. Net liquidating equity	<u>661,569,705</u> [7140]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]			
12.	market) Segregated funds on hand	<u>0</u> [7170]			
12.	Total amount in segregation (add lines 7 through 12)	<u>741,027,901</u> [7180]			
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,984,621</u> [7190]			
		<u></u> []			

### 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

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

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
Contact Nama	
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u>
	<u>barney.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	0
c. Dollar amount range between: and ; or	00
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
Current ANC: on	<u>3,711,369,000 07-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>255,871,391</u>
Non-Customer SPAN Calcualation	<u>5,928,437</u>
Proprietary Capital Charges	<u>20,943,986</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

#### INITIAL End Date: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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir Fo Su	TIAL d Date:10/8/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/9/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>68,586,926</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>96,930,671</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,343,745</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,097,041</u> [7500]
~	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,097,041</u> [7530]
2.	Securities	0 175 103
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
2	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	<b>C4 020 274</b> [7500]
	A. Cash	<u>61,838,374</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
4.	E. Value of short option contracts	<u>-<b>4,744</b></u> [7615] <u><b>61,833,630</b> [</u> 7620]
4.	Amounts held by clearing organizations of foreign boards of trade A. Cash	<b>6</b> [ <b>7</b> 640]
	B. Securities	<u>0</u> [7640]
		<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts E. Value of short option contracts	<u>0</u> [7670]
5.	Amounts held by members of foreign boards of trade	<u>0</u> [7675] <u>0</u> [7680]
5.	Allounts held by members of foleign boards of trade	<b>0</b> [7700]
	B. Securities	<u>0</u> [7700] <u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
0. 7.	Segregated funds on hand	<u>0</u> [7765]
7. 8.	Total funds in separate section 30.7 accounts	<u>96,930,671</u> [7770]
0.	rolar iunus in separale section so.7 accounts	<u>30,330,071</u> [7770]

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	FIAL d Date:10/8/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:10/9/2013	
	ly Segregation - Segregation Statement	
Du		
1.	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	<b>640 305 340</b> [ <b>7</b> 040]
	A. Cash B. Securities (at market)	<u>619,395,219</u> [7010] <u>31,194,526</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,603,897</u> [7030]
3.	Exchange traded options	<u>-20,003,037</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	<b>41,956,999</b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,766,234</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>638,176,613</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>4,300,809</u> [7045]
	Less: amount offset by customer securities	<u>-281,600</u> [7047] <u>4,019,209</u> [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	<u>30,431,399</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,194,526</u> [7090]
0	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets A. Cash	0 [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7100] <u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>666,716,401</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
40	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13. 14.	Total amount in segregation (add lines 7 through 12)	<u>728,342,326</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>86,146,504</u> [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

	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	FUNDS IN CLEARED SWAFS COSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>v</u> [0320]
0.	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts parentased	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u>•</u> [0000]
0.	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590] <u>o</u> [8590]
0.	Funds in Cleared Swaps Customer Segregated Accounts	<u>o</u> [0090]
7.	Deposited in cleared swaps customer segregated accounts at banks	
1.	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	<u>v</u> [0020]
0.	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</u> [8660]
10.	Cleared swaps options	<u>o</u> [0000]
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	<u>•</u> [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>o</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>o</u> [8730]
• ••	line 13)	<u>•</u> [0, 00]

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 Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,706,436,000 08-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>2</u>
Customer SPAN Calculation	<u>253,809,503</u>
Non-Customer SPAN Calcualation	7,288,056
Proprietary Capital Charges	20,887,805
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

Ei Fi Fo Si	ITIAL nd Date:10/9/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ubmit Date:10/10/2013 aily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>68,759,591</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>97,067,129</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,307,538</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,077,883</u> [7500]
2	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,077,883</u> [7530]
2.	Securities	<b>6</b> [ <b>7</b> = 40]
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
3.	B. In safekeeping with other banks designated by the Commission Equities with registered futures commission merchants	<u>0</u> [7560] <u>0</u> [7570]
5.	A. Cash	<b>61 003 108</b> [7580]
	B. Securities	<u>61,993,498</u> [7580] <u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-4,252</u> [7615] <u>61,989,246</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	<u>-4,232</u> [1013] <u>01,303,240</u> [1020]
	A. Cash	<b>0</b> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	<u> </u>
	A. Cash	<u>0</u> [7700]
	B. Securities	<b>0</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>0</b> [7720]
	D. Value of long option contracts	<b>0</b> [7730]
	E. Value of short option contracts	<b>0</b> [7735] <b>0</b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b>97,067,129</b> [7770]

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	d Date:10/9/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:10/10/2013	
Da	Ily Segregation - Segregation Statement	
4	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>615,677,227</u> [7010]
2.	B. Securities (at market) Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>31,181,500</u> [7020] 22,514,675 [7020]
2. 3.	Exchange traded options	<u>-22,514,675</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	<b>42,701,072</b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,231,565</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>641,813,559</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>3,396,890</u> [7045]
	Less: amount offset by customer securities	<u>-219,107</u> [7047] <u>3,177,783</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b>644,991,342</b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b>20,032,875</b> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,181,500</u> [7090]
8.	market) Margins on deposit with derivatives clearing organizations of contract markets	
0.	A. Cash	<b>0</b> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>681,550,508</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)	<b>732,764,883</b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>87,773,541</u> [7190]
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### 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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance	0 [9500]
	A. Cash B. Saguriting (at market)	<u>0</u> [8500]
2.	B. Securities (at market)	<u>0</u> [8510]
2. 3.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
5.	Cleared swaps options	0 [0520]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
4	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. 5	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<b>a</b> [0500]
	debit balances - gross amount	<u>0</u> [8560]
<u> </u>	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]
7	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	<b>a</b> [0000]
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
0	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	• [0000]
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
•	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

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 Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
<ul> <li>b. Minimum percentage of customer secured funds required: % ; or</li> </ul>	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: $\%$ ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,705,470,000 09-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>o o</u>
Proprietary Profit/Loss	0
Domestic Profit/Loss Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>u</u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	-
Customer SPAN Calculation	<u>273,394,727</u>
Non-Customer SPAN Calcualation	7,301,684
Proprietary Capital Charges	22,455,713
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir Fo Su	TIAL d Date:10/10/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/11/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>70,781,785</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>98,978,915</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,197,130</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,089,988</u> [7500]
~	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,089,988</u> [7530]
2.	Securities	0 175 103
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
2	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	<b>62 000 524</b> [7500]
	A. Cash	<u>63,892,534</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
4.	E. Value of short option contracts	<u>-3,607</u> [7615] <u>63,888,927</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade A. Cash	<b>6</b> [ <b>7</b> 640]
	B. Securities	<u>0</u> [7640]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7650] <u>0</u> [7660]
	D. Value of long option contracts	
	E. Value of short option contracts	<u>0</u> [7670] <u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	<u>o</u> [7875] <u>o</u> [7880]
5.	Allounts held by members of foleign boards of trade	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>98,978,915</u> [7770]
0.		<u></u>

End Firr For Sub	FIAL I Date:10/10/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:10/11/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>613,940,934</u> [7010]
	B. Securities (at market)	<u>31,190,381</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-27,916,403</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	43,495,580 [7032]
4.	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-30,486,872</u> [7033]
<del>4</del> . 5.	Net equity (deficit) (add lines 1, 2 and 3) Accounts liquidating to a deficit and accounts with	<u>630,223,620</u> [7040]
0.	debit balances - gross amount	<b>2,790,962</b> [7045]
	Less: amount offset by customer securities	<u>-120,472</u> [7047] <u>2,670,490</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>632,894,110</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b>29,921,870</b> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,190,381</u> [7090]
•	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	0 [7400]
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7110]
	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	<b>0</b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>666,610,128</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
10	market)	0 (7470)
12.	Segregated funds on hand	<u>0</u> [7170]
13. 14.	Total amount in segregation (add lines 7 through 12)	<u>727,722,379</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b>94,828,269</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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance	0 [9500]
	A. Cash B. Saguriting (at market)	<u>0</u> [8500]
2.	B. Securities (at market)	<u>0</u> [8510]
2. 3.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
5.	Cleared swaps options	0 [0520]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
4	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. 5	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<b>a</b> [0500]
	debit balances - gross amount	<u>0</u> [8560]
0	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]
7	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	<b>a</b> [0000]
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
0	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	• [0000]
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
•	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

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 Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o</u> <u>o</u>
Current ANC: on	<u>3,701,757,000 10-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>o o</u>
Proprietary Profit/Loss	0
Domestic Profit/Loss Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>u</u>
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	-
Customer SPAN Calculation	<u>262,592,306</u>
Non-Customer SPAN Calcualation	7,013,574
Proprietary Capital Charges	<u>21,568,470</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

Enc Firr For Sut	FIAL I Date:10/11/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/14/2013 Iy Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>71,023,341</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>99,441,896</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,418,555</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,141,260</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,141,260</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u><b>0</b></u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>64,303,134</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-2,498</u> [7615] <u>64,300,636</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u><b>0</b></u> [7660]
	D. Value of long option contracts	<u><b>0</b></u> [7670]
_	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u><b>0</b></u> [7700]
	B. Securities	<u><b>0</b></u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
•	E. Value of short option contracts	<u><b>0</b></u> [7735] <u><b>0</b></u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<b>99,441,896</b> [7770]

End Firr For Sub	FIAL I Date:10/11/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:10/14/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>627,877,546</u> [7010]
	B. Securities (at market)	<u>31,632,711</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-29,068,526</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>42,409,381</u> [7032]
4	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-31,551,800</u> [7033]
4. 5.	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	<u>2,370,076</u> [7045]
	Less: amount offset by customer securities	<u>-121,847</u> [7047] <u>2,248,229</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>643,547,541</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	<u>,</u> []
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>15,610,629</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,632,711</u> [7090]
_	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u><b>0</b></u> [7120]
9.	market) Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	<u>o</u> [/100]
	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>677,335,331</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>724,578,671</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>81,031,130</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8500] <u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>u</u> [0020]
0.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>0</b> [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)	<b>0</b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	<u> </u>
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
15	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>0</b></u> [8730]

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 Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,706,801,000 11-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>u</u>
Customer SPAN Calculation	<u>264,128,186</u>
Non-Customer SPAN Calcualation	7,033,948
Proprietary Capital Charges	21,692,971
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

Enc Firr For Sut	FIAL I Date:10/14/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/15/2013 Iy Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>70,202,647</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>98,617,360</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,414,713</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,141,260</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,141,260</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u><b>0</b></u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>63,478,659</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-2,559</u> [7615] <u>63,476,100</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u><b>0</b></u> [7660]
	D. Value of long option contracts	<u><b>0</b></u> [7670]
_	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u><b>0</b></u> [7700]
	B. Securities	<u><b>0</b></u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u><b>0</b></u> [7735] <u><b>0</b></u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>98,617,360</u> [7770]

End Firr For Sul	ΓΙΑL d Date:10/14/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/15/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance A. Cash B. Securities (at market)	<u>628,902,212</u> [7010] <u>31,637,055</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-30,119,319</u> [7030]
3.	Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market	<u>42,645,315</u> [7032] <u>-31,970,517</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>641,094,746</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities	<u>2,557,667</u> [7045] <u>-116,617</u> [7047] <b>2,441,050</b> [7050]
6.	Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS	<u>643,535,796</u> [7060]
7.	Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>15,610,629</u> [7070] <u>0</u> [7080] <u>31,637,055</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7100] <u>0</u> [7110] <u>0</u> [7120]
9. 10.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
	Exchange traded options A. Value of open long option contracts B. Value of open short option contracts	<u>0</u> [7132] <u>0</u> [7133]
11.	Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at	<u>677,146,447</u> [7140] <u>0</u> [7150] <u>0</u> [7160]
12.	market) Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>724,394,131</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>80,858,335</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8500] <u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>u</u> [0020]
0.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>0</b> [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)	<b>0</b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	<u> </u>
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
15	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>0</b></u> [8730]

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	<u>212-276-3503</u>
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u>
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	0
c. Dollar amount range between: and ; or	00
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	<u>3,706,801,000 11-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	 0 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u> </u>
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	-
Domestic OTE	<u>0</u>
Foreign OTE	0
SPAN	-
Customer SPAN Calculation	<u>264,128,186</u>
Non-Customer SPAN Calcualation	7,033,948
Proprietary Capital Charges	21,692,971
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<b>1,355</b> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u>4</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

AM	ENDMENT	
Enc	I Date:10/14/2013	
Firr	n Name:MORGAN STANLEY SMITH BARNEY LLC	
For	m:Daily Seg - FOCUS II	
Sub	mit Date:10/15/2013	
	For which products are the lowest intraday margin rates offered?	
9.	Lowest round turn commission rate offered	<u>3.00</u> [8080]
11.	Highest round turn commission rate offered	<u>90.00</u> [8081]
12.	Is the system used to monitor customer risk a proprietary, purchased or leased system?	<u>3</u>

En Fir Fo Su	IENDMENT d Date:10/14/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/15/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>69,899,701</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>98,617,360</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,717,659</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,141,260</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,141,260</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>63,478,659</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-2,559</u> [7615] <u>63,476,100</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
-	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	• (7700)
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
~	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6. 7	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>98,617,360</u> [7770]

	ENDMENT	
	d Date:10/14/2013	
	m Name:MORGAN STANLEY SMITH BARNEY LLC	
	rm:Daily Seg - FOCUS II	
	bmit Date:10/15/2013	
Da	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>628,862,212</u> [7010]
-	B. Securities (at market)	<u>31,637,055</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-30,119,319</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>42,560,572</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-31,885,775</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>641,054,745</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,557,667</u> [7045]
0	Less: amount offset by customer securities	<u>-116,617</u> [7047] <u>2,441,050</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>643,495,795</u> [7060]
7	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>15,610,629</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,637,055</u> [7090]
8.	market)	
0.	Margins on deposit with derivatives clearing organizations of contract markets A. Cash	0 [7100]
	A. Cash B. Securities representing investments of customers' funds (at market)	<u>0</u> [7100]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7110]
	market)	<u><b>0</b></u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	<u>•</u> [///00]
	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>677,146,447</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	<b>0</b> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b>724,394,131</b> [7180]
11	Evenue (definitional) funds in approaction (subtract line 6 from line 12)	<b>80 808 336</b> [7400]

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

80,898,336 [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>•</u> [0020]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. 10.	Net settlement from (to) derivatives clearing organizations Cleared swaps options	<u>0</u> [8660]
10.	A. Value of open cleared swaps long option contracts	<b>0</b> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</u> [8680]
11.	Net equities with other FCMs	<u>o</u> [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b>0</b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0</b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

INITIAL End Date: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 Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
<ul> <li>b. Minimum percentage of customer secured funds required: % ; or</li> </ul>	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: $\%$ ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,723,808,000 14-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>o o</u>
Proprietary Profit/Loss	0
Domestic Profit/Loss Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>u</u>
Domestic OTE	<u>o</u>
Foreign OTE	<u>0</u>
SPAN	<u> -</u>
Customer SPAN Calculation	<u>273,802,729</u>
Non-Customer SPAN Calcualation	7,375,353
Proprietary Capital Charges	22,494,247
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY         1.       Amount to be set aside in separate section 30.7 accounts       99,783,845 [7370]         2.       Total funds in separate section 30.7 accounts       99,783,845 [7370]         3.       Excess (deficiency) - (subtract line 1 from line 2)       29,279,880 [7380]         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1       Cash in banks         1.       Cash in banks       35,133,381 [7500]         2.       Socurities       35,133,381 [7500]         3.       B. Other banks designated by the Commission       0 [7520] 35,133,381 [7530]         2.       Securities       119,969 [7540]         3.       Equities with registered futures commission merchants       119,969 [7540]         4.       In safekeeping with other banks designated by the Commission       0 [7650]         3.       Equities with registered futures contracts       0 [7600]         4.       A cash       64,532,712 [7615]         5.       Securities       0 [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         6.       Securities       117615]         64.532,712 [7615]       64,530,495 [7620]         7.       A mounts held by clearing organization - daily variation       0 [7640]	E Fi Fo Si	IITIAL nd Date:10/15/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ubmit Date:10/16/2013 aily Segregation - Secured Amounts	
<ul> <li>Total funds in separate section 30.7 accounts</li> <li>Excess (deficiency) - (subtract line 1 from line 2)</li> <li>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</li> <li>Cash in banks</li> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> <li>Offsc0 35.133.381 [7500]</li> <li>Securities</li> <li>A. In safekeeping with banks located in the United States</li> <li>B. Securities</li> <li>A. Cash</li> <li>B. Securities with registered futures commission merchants</li> <li>C. Anounts held by clearing organizations of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Value of long option contracts</li> <li>C. Amounts held by clearing organization - daily variation</li> <li>D. Value of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Junealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>D.</li></ul>			
<ul> <li>3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</li> <li>1. Cash in banks</li> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> <li>Q [7520] 35.133.381 [7500]</li> <li>2. Securities</li> <li>A. In safekeeping with banks located in the United States</li> <li>B. a safekeeping with other banks designated by the Commission</li> <li>Q [7500] 119.969 [7570]</li> <li>3. Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>Q [7610]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7610]</li> <li>E. Value of long option contracts</li> <li>Q [7620]</li> <li>Q [7660]</li> <li>Q. Value of long option contracts</li> <li>Q [7660]</li> <li>Q [7660]</li> <li>Q [7670]</li> <li>E. Value of short option contracts</li> <li>Q [7670]</li> <li>Q [7670]</li> <li>Q. Amount sheld by clearing organization - daily variation</li> <li>Q [7670]</li> <li>Q. Value of long option contracts</li> <li>Q [7670]</li> <li>Q. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>Q. Value of long option contracts</li> <li>Q [7670]</li> <li>Q. Amount sheld by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q [7670]</li> <li>Q. Value of long option contracts</li> <li>Q [7770]</li> <li>Q. Unrealized gain (loss) on open futures contracts</li> <li>Q [7700]</li> <li>Q. Amount due to (from) clearing organization - daily variation</li> <li>Q [7675] Q [7680]</li> </ul> 5. Amount sheld by members of foreign boards of trade <ul> <li>A. Cash</li> <li>Q [770]</li> <li>Q. Value of long option contracts</li> <li>Q [770]</li> <li>Q. Value of long option contracts</li> <li>Q [7710]</li> <li>Q. Unrealized gain (loss) on open futures contracts</li></ul>			
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS         1.       Cash in banks         A. Banks located in the United States       35.133.381 [7500]         B. Other banks designated by the Commission       0 [7520] 35.133.381 [7530]         2.       Securities       119.969 [7540]         A. In safekeeping with banks located in the United States       119.969 [7570]         3.       Equities with registered futures commission merchants       17560] 119.969 [7570]         3.       Equities with registered futures contracts       0 [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       2 [7600]         E. Value of short option contracts       2 [7640]         B. Securities       0 [7640]         B. Securities       0 [7640]         B. Securities       0 [7660]         C. Amounts held by clearing organization - daily variation       0 [7660]         D. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7770]         B. Securities       0 [7770]         C. Ash       0 [7770]         B. Securities       0 [7770]         B. Securities       0 [7770]         B. Securities       0 [7770]			
1.       Cash in banks         A. Banks located in the United States       35,133,381 [7500]         B. Other banks designated by the Commission       0 [7520] 35,133,381 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119,969 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119,969 [7570]         3.       Equities with registered futures commission merchants       44.532,712 [7580]         C. Unrealized gain (loss) on open futures contracts       0 [7500]       0 [7600]         D. Value of long option contracts       0 [7610]       2.217 [7615] 64.530,495 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade       0 [7660]         A. Cash       0 [7640]       0 [7660]         B. Securities       0 [7670]       0 [7660]         C. Amount beld by clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]       0 [7670]         E. Value of short option contracts       0 [7770]       0 [7760]         5.       Amounts held by members of foreign boards of trade       0 [7700]       0 [7700]         B. Securities       0 [7710]       0 [7700]       0 [7710]       0 [7730]         C. Value of long op	3.		<b>29,279,880</b> [7380]
A. Banks located in the United States       35,133,381 [7500]         B. Other banks designated by the Commission       9 [7520] 35,133,381 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119,969 [7540]         B. In safekeeping with other banks designated by the Commission       9 [7560] 119,969 [7570]         3.       Equities with registered futures commission merchants       9 [7500]         A. Cash       64,532,712 [7580]         B. Securities       9 [7610]         C. Unrealized gain (loss) on open futures contracts       9 [7610]         D. Value of long option contracts       9 [7640]         E. Value of short option contracts       9 [7660]         B. Securities       9 [7660]         C. Amounts held by clearing organizations of foreign boards of trade       9 [7660]         A. Cash       9 [7670]         B. Securities       9 [7670]         C. Amount due to (from) clearing organization - daily variation       9 [7670]         D. Value of long option contracts       9 [7760]         E. Value of short option contracts       9 [7760]         E. Value of long option contracts       9 [7770]         E. Value of long option contracts       9 [7770]         B. Securities       9 [7770]			
B. Other banks designated by the Commission       0 [7520] 35,133,301 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119,969 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119,969 [7570]         3.       Equities with registered futures commission merchants       64,532,712 [7580]         A. Cash       64,532,712 [7580]         B. Securities       0 [7610]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         E. Value of short option contracts       -2,217 [7615] 64,530,495 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade         A. Cash       0 [7640]         B. Securities       0 [7660]         C. Amounts held by clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7700]         B. Securities       0 [7700]         B. Securities       0 [7700]         B. Securities       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of	1.		
<ul> <li>Securities <ul> <li>A. In safekeeping with banks located in the United States</li> <li>B. In safekeeping with other banks designated by the Commission</li> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [750]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [760]</li> <li>D. Value of long option contracts</li> <li>A. Cash</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7610]</li> <li>E. Value of short option contracts</li> <li>Q [7640]</li> <li>B. Securities</li> <li>Q [7640]</li> <li>G. Amounts held by clearing organization - daily variation</li> <li>Q [7660]</li> <li>Q. Value of long option contracts</li> <li>Q [7670]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>C. Amount beld by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q [7670]</li> <li>G. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q [770]</li> <li>G. Unrealized gain (loss) on open futures contracts</li> <li>Q [7710]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7710]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7710]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7710]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7720]</li> <li>D. Value of long option contracts</li> <li>Q [7730]</li> <li>Q. Value of long option contracts</li> <li>Q [7740]</li> </ul> </li> <li>Amounts with other depositories designated by a foreign board of trade</li> <li>Q [7760]</li> <li>Q. Amounts with other depositorie</li></ul>			
A. In safekeeping with banks located in the United States       119.969 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119.969 [7570]         3.       Equities with registered futures commission merchants         A. Cash       64.532.712 [7580]         B. Securities       0 [7500]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       2 [7610]         E. Value of short option contracts       2.217 [7615] 64.530.495 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade       0 [7640]         B. Securities       0 [7660]       0 [7660]         C. Amount due to (from) clearing organization - daily variation       0 [7660]       0 [7670]         D. Value of long option contracts       0 [7670]       0 [7670]         E. Value of short option contracts       0 [7700]       0 [7670]         D. Value of long option contracts       0 [7700]       0 [7700]         Securities       0 [7700]       0 [7700]       0 [7700]         Securities       0 [7700]       0 [7700]       0 [7700]         Securities       0 [7700]       0 [7700]       0 [7700]         Securities       0 [7710]       0 [7710]       0 [7720]	2		<u>0</u> [7520] <u>35,133,381</u> [7530]
B. In safekeeping with other banks designated by the Commission       0 [7560] 119.069 [7570]         3.       Equities with registered futures commission merchants         A. Cash       64.532.712 [7580]         B. Securities       0 [7500]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         D. Value of long option contracts       2.217 [7615] 64.530.495 [7620]         Value of short option contracts       2.217 [7615] 64.530.495 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade       0 [7660]         A. Cash       0 [7660]       0 [7670]         B. Securities       0 [7670]       0 [7670]         C. Amount use to (from) clearing organization - daily variation       0 [7670]       0 [7670]         D. Value of long option contracts       0 [7670]       0 [7670]       0 [7700]         B. Securities       0 [7700]       0 [7700]       0 [7700]       0 [7700]       0 [7700]       0 [7700]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7730]       0 [7750]       0 [7760]       0 [7760] <t< th=""><th>Ζ.</th><th></th><th><b>110 0C0</b> [7540]</th></t<>	Ζ.		<b>110 0C0</b> [7540]
<ul> <li>3. Equities with registered futures commission merchants <ul> <li>A. Cash</li> <li>B. Securities</li> <li>Q. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7590]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7600]</li> <li>D. Value of long option contracts</li> <li>Q. [7610]</li> <li>E. Value of short option contracts</li> <li>Q. [7610]</li> <li>E. Value of short option contracts</li> <li>Q. [7640]</li> <li>B. Securities</li> <li>Q. [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>Q. [7670]</li> <li>E. Value of short option contracts</li> <li>Q. [7770]</li> <li>G. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q. [7770]</li> <li>G. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7720]</li> <li>D. Value of long option contracts</li> <li>Q. [7730]</li> <li>E. Value of short option contracts</li> <li>Q. [7731] Q. [7740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>Q. [7765]</li> </ul>			
A. Cash64.532,712 [7580]B. Securities0 [7590]C. Unrealized gain (loss) on open futures contracts0 [7600]D. Value of long option contracts0 [7610]E. Value of short option contracts2.217 [7615] 64.530,495 [7620]4. Amounts held by clearing organizations of foreign boards of trade0 [7640]A. Cash0 [7650]B. Securities0 [7660]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7700]Securities0 [7710]C. Cash0 [7710]B. Securities0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]C. Value of short option contracts0 [7730]C. Amounts with other	З		<u>0</u> [7500] <u>119,969</u> [7570]
B. Securities       0 [7590]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       -2.217 [7615] 64.530.495 [7620]         4. Amounts held by clearing organizations of foreign boards of trade       0 [7640]         A. Cash       0 [7650]         B. Securities       0 [7660]         C. Amount due to (from) clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7700]         E. Value of short option contracts       0 [7700]         Securities       0 [7700]         B. Securities       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7710]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7730]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         E. Value of short option contracts       0 [7760]	5.	· ·	64 532 742 [7590]
C. Unrealized gain (loss) on open futures contracts0[7600]D. Value of long option contracts0[7610]E. Value of short option contracts-2.217[7615] 64.530.495[7620]4. Amounts held by clearing organizations of foreign boards of trade0[7640]A. Cash0[7650][7650]B. Securities0[7660][7670]C. Amount due to (from) clearing organization - daily variation0[7670]D. Value of long option contracts0[7670]E. Value of short option contracts0[7670]E. Value of short option contracts0[7770]Securities0[7700][7710]C. Unrealized gain (loss) on open futures contracts0[7710]D. Value of long option contracts0[7730]E. Value of short option contracts0[7730]B. Securities0[7730]C. Unrealized gain (loss) on open futures contracts0[7730]D. Value of long option contracts0[7730]E. Value of short option contracts0[7730]E. Value of short option contracts0[7740]G. Amounts with other depositories designated by a foreign board of trade07. Segregated funds on hand0[766]			
D. Value of long option contracts0 [7610]E. Value of short option contracts-2,217 [7615] 64,530,495 [7620]4.Amounts held by clearing organizations of foreign boards of tradeA. Cash0 [7640]B. Securities0 [7650]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7700]B. Securities0 [7700]C. Unrealized gain (loss) on open futures contracts0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures designated by a foreign board of trade0 [7730]F. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures designated by a foreign board of trade0 [7760]Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]			
<ul> <li>E. Value of short option contracts</li> <li>4. Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Tofol</li> <li>D. Value of short option contracts</li> <li>G. Tofol</li> <li>E. Value of short option contracts</li> <li>G. Tofol</li> <li>D. Value of long option contracts</li> <li>G. Tofol</li> <li>D. Value of long option contracts</li> <li>G. Tofol</li> <li>G. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>G. Cash</li> <li>G. Cash</li> <li>G. Unrealized gain (loss) on open futures contracts</li> <li>G. Value of long option contracts</li> <li>G. Value of short option contracts</li> <li>G. Value of short option contracts</li> <li>G. Torol</li> <li>E. Value of short option contracts</li> <li>G. Unrealized gain (loss) on open futures contracts</li> <li>G. Torol</li> <li>E. Value of short option contracts</li> <li>G. Torol</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>G. Torol</li> <li>G. Segregated funds on hand</li> </ul></li></ul>		- · · ·	
<ul> <li>4. Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>A. Cash</li> <li>Mounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of short option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option cont</li></ul></li></ul>			
A. CashQ [7640]B. SecuritiesQ [7650]C. Amount due to (from) clearing organization - daily variationQ [7660]D. Value of long option contractsQ [7670]E. Value of short option contractsQ [7670]E. Value of short option contractsQ [7675] Q [7680]5.Amounts held by members of foreign boards of tradeA. CashQ [7700]B. SecuritiesQ [7710]C. Unrealized gain (loss) on open futures contractsQ [7720]D. Value of long option contractsQ [7730]E. Value of short option contractsQ [7730]G. Amounts with other depositories designated by a foreign board of tradeQ [7760]6.Amounts with other depositories designated by a foreign board of tradeQ [7760]7.Segregated funds on handQ [7765]	4.		<u>-2,217</u> [1010] <u>04,000,400</u> [1020]
B. Securities       0 [7650]         C. Amount due to (from) clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7675] 0 [7680]         5.       Amounts held by members of foreign boards of trade         A. Cash       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]			<b>0</b> [7640]
C. Amount due to (from) clearing organization - daily variation0[7660]D. Value of long option contracts0[7670]E. Value of short option contracts0[7675] 05.Amounts held by members of foreign boards of trade0A. Cash0[7700]B. Securities0[7710]C. Unrealized gain (loss) on open futures contracts0[7720]D. Value of long option contracts0[7730]E. Value of short option contracts0[7735] 0F. Value of short option contracts0[7735] 0F. Value of short option contracts0[7760]F. Value of sh			
D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7675] 0 [7680]         5.       Amounts held by members of foreign boards of trade         A. Cash       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 0 [7740]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]			
<ul> <li>E. Value of short option contracts</li> <li>Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>E. Value of short option contracts</li> <li>G. T735] 0 [7740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>0 [7765]</li> </ul>			
<ul> <li>5. Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>G. T740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>G. T760]</li> <li>G. T760]</li> <li>G. T760]</li> <li>G. Segregated funds on hand</li> </ul>			
B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 0 [7740]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]	5.		
C. Unrealized gain (loss) on open futures contracts0D. Value of long option contracts0E. Value of short option contracts0F. Value of short option contracts00[7730]0[7735] 00[7740]0[7760]7.Segregated funds on hand0[7765]		A. Cash	<u>0</u> [7700]
D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7735] 0 [7740]6.Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]		B. Securities	<u>o</u> [7710]
E. Value of short option contracts <b>0</b> [7735] <b>0</b> [7740]6.Amounts with other depositories designated by a foreign board of trade <b>0</b> [7760]7.Segregated funds on hand <b>0</b> [7765]		C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
<ul> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>0 [7760]</li> <li>0 [7765]</li> </ul>		D. Value of long option contracts	<u>0</u> [7730]
7.   Segregated funds on hand <b>0</b> [7765]		E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
	6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
8. Total funds in separate section 30.7 accounts 99,783,845 [7770]	7.	Segregated funds on hand	<u>0</u> [7765]
	8.	Total funds in separate section 30.7 accounts	<u>99,783,845</u> [7770]

End Firm For Sub	TAL I Date:10/15/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/16/2013 Iy 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]
4	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-32,293,248</u> [7033]
4. 5.	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	<u>;</u> [:]
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>30,385,698</u> [7070]
	B. Securities representing investments of customers' funds (at market)	31,752,095 [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
9.	market)	0 [7120]
9. 10.	Net settlement from (to) derivatives clearing organizations of contract markets Exchange traded options	<u>0</u> [7130]
10.	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	<u>•</u> []
	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	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8500] <u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>u</u> [0020]
0.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>0</b> [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)	<b>0</b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	<u> </u>
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
15	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>0</b></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		0	4.0.14.0.10.0.4.0

Cliffe Allen, 10/16/2013

# **Depository Relationships**

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

Firm Name	MORGAN STANLEY SMITH BARNEY	( LLC			
Contact Name	Cliffe Allen				
Contact Phone	212-276-3503				
Contact Email	cliffe.allen@morganstanley.				
End Date	10/15/2013				
		Cubmit Data	0:40	Allen	10/10/0010

Cliffe Allen, 10/16/2013

# Carrying Broker Relationships

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

Firm Name	MORGAN STANLEY SMITH BARNEY	Y LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	10/15/2013		
		Submit Date	Cliffe Allen, 10/16/2013

#### Foreign Exempt Carrying Broker Relationships

Name

<u>Country</u>

Active

Date Added

Firm Name	MORGAN STANLEY SMITH BARNEY	' LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	10/15/2013		
		Submit Date	Cliffe Allen, 10/16/2013

### **Clearing House Relationships**

Name

Country

<u>Active</u>

DateAdded

Firm Name	MORGAN STANLEY SMITH BARNEY LLC		
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	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	721,828,557	9699

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

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	99,783,845	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

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	0	7699

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

Cliffe Allen, 10/16/2013

### **Itemized Details**

Total Amount	Amount Subject To Repo
0	0
9,474,663	0
0	0
0	0
0	0
0	0
25,658,718	0
35,133,381	0
0	0
	0
-	0
	0
	0
-	0
	0
119,969	0
0	0
0	0
0	0
78,163	0
64,452,332	0
0	0
0	0
64,530,495	0
0	0
	0
	-
	0
	0
	0
	0
	0
659,690,764	0
0	0
	0 9,474,663 0 0 0 25,658,718 35,133,381 0 0 0 119,969 0 119,969 0 119,969 0 119,969 0 119,969 0 0 119,969 0 0 119,969 0 0 119,969 0 0 119,969 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

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

	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	31,752,095	0	
CITIBANK N A	0	0	
	31,752,095	0	
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	
	30,385,698	0	

# 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

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

Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u> <u>0</u>
<ul> <li>c. Dollar amount range between: and ; or</li> <li>d. Percentage range of customer segregated funds required between: % and %.</li> </ul>	<u>0 0</u> 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	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or	٥
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
Current ANC: on	<u>3,723,808,000 14-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	_
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0</u> 0
Proprietary Profit/Loss	
Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>×</u>
Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>-</u>
Customer SPAN Calculation	<u>273,802,729</u>
Non-Customer SPAN Calcualation	7,375,353
Proprietary Capital Charges	22,494,247
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u>4</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]
	<u>•</u> [00,0]

AM	ENDMENT	
End	Date:10/15/2013	
Firn	n Name:MORGAN STANLEY SMITH BARNEY LLC	
For	m:Daily Seg - FOCUS II	
Sub	mit Date:10/16/2013	
	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>

End Fir Foi Sul	ENDMENT d Date:10/15/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/16/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>70,503,965</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>99,783,845</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b>29,279,880</b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,133,381</u> [7500]
0	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,133,381</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,969</u> [7540]
2	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,969</u> [7570]
3.	Equities with registered futures commission merchants A. Cash	<b>64 533 743</b> [7590]
		<u>64,532,712</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts E. Value of short option contracts	<u>0</u> [7610]
4.	Amounts held by clearing organizations of foreign boards of trade	<u>-<b>2,217</b></u> [7615] <b><u>64,530,495</u> [</b> 7620]
4.	A Cash	<b>0</b> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
0.	A. Cash	<u>0</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>99,783,845</u> [7770]
		<u> </u>

AM	IENDMENT	
En	d Date:10/15/2013	
Fir	m Name:MORGAN STANLEY SMITH BARNEY LLC	
	rm:Daily Seg - FOCUS II	
	bmit Date:10/16/2013	
Da	ily 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>31,506,533</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>633,529,788</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>636,636,521</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>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>31,506,533</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	<b>0</b> [7120]
	market)	<u>_</u> t -j
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	<u>0</u> [7160]
12.	market)	0 [7170]
12. 13.	Segregated funds on hand Total amount in segregation (add lines 7 through 12)	<u>0</u> [7170] <u>721,582,995</u> [7180]
17.	Evenue (definitions) funds in correction (authrest line 6 from line 12)	<u>721,362,395</u> [7100]

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

<u>84,946,474</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>•</u> [0020]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. 10.	Net settlement from (to) derivatives clearing organizations Cleared swaps options	<u><b>0</b></u> [8660]
10.	A. Value of open cleared swaps long option contracts	<b>0</b> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</u> [8680]
11.	Net equities with other FCMs	<u>o</u> [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b>0</b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0</b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

# 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 Amendment
	Submit Date

Cliffe Allen, 10/16/2013

Firm Name	MORGAN STANLEY SMITH BARNEY	Y LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	10/15/2013 Amendment		
		Submit Date	Cliffe Allen, 10/16/2013

# **Depository Relationships**

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

Firm Name	MORGAN STANLEY SMITH BARNEY	Y 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

# Carrying Broker Relationships

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

Firm Name	MORGAN STANLEY SMITH BARNEY	LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	10/15/2013 Amendment		
		Submit Date	Cliffe Allen, 10/16/2013

#### Foreign Exempt Carrying Broker Relationships

Name

Country

Active

Date Added

Firm Name	MORGAN STANLEY SMITH BARNEY	LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	10/15/2013 Amendment		
		Submit Date	Cliffe Allen, 10/16/2013

#### **Clearing House Relationships**

<u>Name</u>

<u>Country</u>

<u>Active</u>

DateAdded

Firm Name	MORGAN STANLEY SMITH BARNEY	LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	10/15/2013 Amendment	Submit Date	Cliffe Allen, 10/16/2013
		Submit Date	Cline 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	31,506,533	9698
8.	Receivables from FCMs	659,690,764	9697
	Total	721,582,995	9699

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
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End Date	10/15/2013 Amendment

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	99,783,845	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

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	0	7699

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

Cliffe Allen, 10/16/2013

### **Itemized Details**

Total Amount	Amount Subject To Repo
0	0
9,474,663	0
0	0
0	0
0	0
0	0
25,658,718	0
35,133,381	0
0	0
	0
-	0
	0
	0
-	0
	0
119,969	0
0	0
0	0
0	0
78,163	0
64,452,332	0
0	0
0	0
64,530,495	0
0	0
	0
	-
	0
	0
	0
	0
	0
659,690,764	0
0	0
	0 9,474,663 0 0 0 25,658,718 35,133,381 0 0 0 119,969 0 119,969 0 119,969 0 119,969 0 119,969 0 0 119,969 0 0 119,969 0 0 119,969 0 0 119,969 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	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
	31,506,533		0
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
	30,385,698		0

# 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

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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
<ul> <li>b. Minimum percentage of customer secured funds required: % ; or</li> </ul>	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
Current ANC: on	<u>3,716,181,000 15-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>u</u>
Customer SPAN Calculation	<u>283,309,027</u>
Non-Customer SPAN Calcualation	<u>9,317,007</u>
Proprietary Capital Charges	23,410,083
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

End Firi For Sul	ΓΙΑL d Date:10/16/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:10/17/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>69,860,858</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>99,267,176</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,406,318</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,170,700</u> [7500]
0	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,170,700</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,980</u> [7540]
~	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,980</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>63,978,643</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
4	E. Value of short option contracts	<u>-<b>2,147</b></u> [7615] <u>63,976,496</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	0 [7040]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
F	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	0 [7700]
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
6	E. Value of short option contracts	<u><b>0</b></u> [7735] <u><b>0</b></u> [7740]
6. 7	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7. °	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<b>99,267,176</b> [7770]

End Firr For Sul	FIAL d Date:10/16/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:10/17/2013 Ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance A. Cash	626 864 FE2 [7040]
	B. Securities (at market)	<u>626,864,553</u> [7010] <u>40,968,143</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-30,921,045</u> [7030]
3.	Exchange traded options	<u></u> [,
	A. Add market value of open option contracts purchased on a contract market	<u>41,432,955</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-32,614,669 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>645,729,937</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,449,158</u> [7045]
•	Less: amount offset by customer securities	<u>-3,917</u> [7047] <u>2,445,241</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>648,175,178</u> [7060]
7.	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts A. Cash	<u>34,554,472</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0 [7080]</u>
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>40,968,143</u> [7090]
	market)	<u></u> [:::::]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
_	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
11.	B. Value of open short option contracts Net equities with other FCMs	<u><b>0</b></u> [7133]
	A. Net liquidating equity	<u>659,618,299</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b>735,140,914</b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>86,965,736</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8500] <u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>v</u> [0320]
0.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>0</b> [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)	<b>0</b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	<u> </u>
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
10	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>0</u> [8730]

# WINJAMMER FILING

INITIAL End Date: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

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Name of Company Contact Name Contact Phone Number	<u>MORGAN STANLEY SMITH</u> BARNEY LLC Cliffe Allen 212-276-3503
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u> <u>barney.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	<u>3,719,097,000 16-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	<u>o o</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> <u>0</u>
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	202 428 640
Customer SPAN Calculation	<u>293,138,640</u> 0,820,472
Non-Customer SPAN Calcualation Proprietary Capital Charges	<u>9,820,472</u> <u>24,236,729</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u>4</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

#### INITIAL End Date: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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

End Firi For Sul	ΓΙΑL d Date:10/17/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:10/18/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>68,965,753</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>97,870,748</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,904,995</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,229,762</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,229,762</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,984</u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,984</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>62,522,515</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u><b>0</b></u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
4	E. Value of short option contracts	<u>-1,513</u> [7615] <u>62,521,002</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	0 [70 40]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u><b>0</b></u> [7670]
~	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u><b>0</b></u> [7700]
	B. Securities	<u><b>0</b></u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u><b>0</b></u> [7720]
	D. Value of long option contracts	<u><b>0</b></u> [7730]
0	E. Value of short option contracts	<u><b>0</b></u> [7735] <u><b>0</b></u> [7740]
6. 7	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<b>97,870,748</b> [7770]

	End Date:10/17/2013				
	n Name:MORGAN STANLEY SMITH BARNEY LLC				
	m:Daily Seg - FOCUS II omit Date:10/18/2013				
	ily Segregation - Segregation Statement				
Da					
4	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)				
1.	Net ledger balance	000 004 004 (7040)			
	A. Cash B. Seguriting (at market)	<u>626,864,921</u> [7010]			
2.	B. Securities (at market) Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>41,497,354</u> [7020] - <u>33,781,491</u> [7030]			
<u>2</u> . 3.	Exchange traded options	<u>-33,781,431</u> [7030]			
0.	A. Add market value of open option contracts purchased on a contract market	<b>39,339,572</b> [7032]			
	B. Deduct market value of open option contracts granted (sold) on a contract market	-37,461,956 [7033]			
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>636,458,400</u> [7040]			
5.	Accounts liquidating to a deficit and accounts with	<u> </u>			
	debit balances - gross amount	<u>3,106,372</u> [7045]			
	Less: amount offset by customer securities	<u>-324,261</u> [7047] <u>2,782,111</u> [7050]			
6.	Amount required to be segregated (add lines 4 and 5)	<u>639,240,511</u> [7060]			
	FUNDS IN SEGREGATED ACCOUNTS				
7.	Deposited in segregated funds bank accounts				
	A. Cash	<u>34,904,889</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	<b>41,497,354</b> [7090]			
8.	market) Margins on deposit with derivatives clearing organizations of contract markets				
0.	A. Cash	<u>0</u> [7100]			
	B. Securities representing investments of customers' funds (at market)	<b>0</b> [7110]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]			
	market)	T(			
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>653,320,344</u> [7140]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]			
12.	market)	0 [7170]			
12.	Segregated funds on hand Total amount in segregation (add lines 7 through 12)	<u>0</u> [7170] <u>729,722,587</u> [7180]			
13.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>90,482,076</u> [7190]			
		<u>30,402,010</u> [/ 180]			

### 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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>•</u> [0020]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. 10.	Net settlement from (to) derivatives clearing organizations Cleared swaps options	<u>0</u> [8660]
10.	A. Value of open cleared swaps long option contracts	<b>0</b> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</u> [8680]
11.	Net equities with other FCMs	<u>o</u> [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b>0</b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0</b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

# 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

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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
<ul> <li>b. Minimum percentage of customer secured funds required: % ; or</li> </ul>	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,711,964,000 17-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>2</u>
Customer SPAN Calculation	<u>255,714,442</u>
Non-Customer SPAN Calcualation	7,314,128
Proprietary Capital Charges	21,042,286
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir Fo Su	TIAL d Date:10/18/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/21/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>65,953,149</u> [7360]
2.	Total funds in separate section 30.7 accounts	<b>94,701,656</b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,748,507</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,194,550</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,194,550</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u><b>59,388,334</b></u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-1,226</u> [7615] <u>59,387,108</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>94,701,656</u> [7770]

End Firr For Sul	ΓΙΑL d Date:10/18/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/21/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance A. Cash B. Securities (at market)	<u>635,960,118</u> [7010] <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 B. Deduct market value of open option contracts granted (sold) on a contract market	<u>40,960,754</u> [7032] <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 Less: amount offset by customer securities	<u>3,003,151</u> [7045] <u>-213,982</u> [7047] <b>2,789,169</b> [7050]
6.	Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS	<u>650,570,179</u> [7060]
7.	Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>44,781,655</u> [7070] <u>0</u> [7080] <u>41,021,886</u> [7090]
8.	<ul> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> </ul>	<u>0</u> [7100] <u>0</u> [7110] <u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options A. Value of open long option contracts B. Value of open short option contracts	<u>0</u> [7132] <u>0</u> [7133]
11.	Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at	<u>653,724,959</u> [7140] <u>0</u> [7150] <u>0</u> [7160]
12.	market) Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>0</u> [7170] <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 SWAFS COSTOMER SEGREGATION REQUIREMENTS	
	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b>0</b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u>-</u> []
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
•	Funds in Cleared Swaps Customer Segregated Accounts	<u>o</u> [0000]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b>0</b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	<u>u</u> [8820]
0.		
	segregated accounts	<b>a</b> [0000]
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

# WINJAMMER FILING

INITIAL End Date: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

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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,714,176,000 18-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss Proprietary Open Trade Equity	<u>u</u>
Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>u</u>
Customer SPAN Calculation	<u>259,595,235</u>
Non-Customer SPAN Calcualation	7,294,729
Proprietary Capital Charges	21,351,197
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY         1.       Amount to be set aside in separate section 30.7 accounts       94,647.721 (7370)         2.       Total funds in separate section 30.7 accounts       94,647.721 (7370)         3.       Excess (deficiency) - (subtract line 1 from line 2)       27,413,684 (7380)         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1       Cash in banks         1.       Cash in banks       35,472,957 (7500)         2.       B. Other banks designated by the Commission       9(7520) 35,472,957 (7530)         2.       Securities       119,996 (7540)         3.       Equities with registered futures commission merchants       119,996 (7540)         4.       In safekeeping with banks located in the United States       19,996 (7540)         5.       Securities       9(7500)       19,996 (7570)         3.       Equities with registered futures commission merchants       9(7500)       19,996 (7570)         3.       Securities       9(760)       19,996 (7540)       19,996 (7540)         4.       A cash       59,055,827 (7580)       10       10         5.       Native registered futures commission merchants       9(760)       10       10         6.       A cash       59,055,427 (758)       10	Ei Fi Fo Si	ITIAL nd Date:10/21/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ubmit Date:10/22/2013 aily Segregation - Secured Amounts	
<ul> <li>Total funds in separate section 30.7 accounts</li> <li>Excess (deficiency) - (subtract line 1 from line 2)</li> <li>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</li> <li>Cash in banks</li> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> <li>Q (7520) 35.472.957 (7530)</li> <li>Securities</li> <li>A. In safekeeping with banks located in the United States</li> <li>B. Securities</li> <li>A. Cash</li> <li>B. Securities (Q (7500) 119.996 (7570)</li> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q (7600)</li> <li>Value of long option contracts</li> <li>C. Amount beld by clearing organization - daily variation</li> <li>Q (7640)</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q (7660)</li> <li>Value of long option contracts</li> <li>Q (7670)</li> <li>Value of short option contracts</li> <li>Q (7670)</li> <li>Value of long option contracts</li> <li>Q (7670)</li> <li>Value of long option contracts</li> <li>Q (7700)</li> <li>B. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q (7700)</li> <li>B. Securities</li> <li>Q (7700)</li> <li>Q. Value of long option contracts</li> <li>Q (7700)</li> <li>Q. Amounts held by members of foreign boards of trade</li> <li>Q (7700)</li> <li>Q. Value of long opti</li></ul>			
<ul> <li>3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</li> <li>1. Cash in banks</li> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> <li>Q [7520] 35.472.957 [7500]</li> <li>2. Securities</li> <li>A. In safekeeping with banks located in the United States</li> <li>B. a safekeeping with other banks designated by the Commission</li> <li>Q [7500] 119.996 [7570]</li> <li>3. Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7610]</li> <li>E. Value of long option contracts</li> <li>A. Cash</li> <li>B. Securities</li> <li>A. Cash</li> <li>B. Securities</li> <li>Q [7640]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q [7660]</li> <li>D. Value of long option contracts</li> <li>Q [7670]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>E. Value of short option contracts</li> <li>Q [7670]</li> <li>C. Amount sheld by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>Q [7670]</li> <li>D. Value of long option contracts</li> <li>Q [7670]</li> <li>D. Value of long option contracts</li> <li>Q [7670]</li> <li>Q [7670]</li> <li>D. Value of long option contracts</li> <li>Q [7670]</li> <li>D. Value of long option contracts</li> <li>Q [7670]</li> <li>Q [7670]</li> <li>D. Value of long option contracts</li> <li>Q [7770]</li> <li>D. Value of long option contracts</li> <li>Q [7700]</li> <li>B. Securities</li> <li>Q [7700]</li> <li>D. Value of long option contracts</li> <li>Q [7700]</li> <li>D. Value of long option contracts</li> <li>Q [7700]</li> <li>D. Value of long option contracts</li> <li>Q [7710]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7710]</li> <li>D. Value of long option contracts</li> <li>Q [7735] Q [7740]</li> <li>E. Value of short option contracts<!--</th--><th></th><th></th><th></th></li></ul>			
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS         1.       Cash in banks         A. Banks located in the United States       35.472.957 [7500]         B. Other banks designated by the Commission       0 [7520] 35.472.957 [7530]         2.       Securities       19.996 [7540]         A. In safekeeping with banks located in the United States       19.996 [7570]         3.       Equities with registered futures commission merchants       0 [7560] 119.996 [7570]         3.       Equities with registered futures contracts       0 [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       107610]         E. Value of short option contracts       17650]         A. Cash       0 [7650]         B. Securities       0 [7660]         C. Amounts held by clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         B. Securities       0 [7770]         C. Amount due to (from) clearing organization - daily variation       0 [7675] 0 [770]         D. Value of long option contracts       0 [7770]         B. Securities       0 [7770] <th></th> <th></th> <th></th>			
1.       Cash in banks         A. Banks located in the United States       35,472,957 [7500]         B. Other banks designated by the Commission       0 [7520] 35,472,957 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119,996 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119,996 [7570]         3.       Equities with registered futures commission merchants       9 [7560] 119,996 [7570]         4.       Cash       59,055,827 [7580]         B. Securities       0 [7590]       0 [7500]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         D. Value of long option contracts       10,000         E. Value of long option contracts       10,7600]         A. Cash       0 [7640]         B. Securities       0 [7640]         B. Securities       0 [7670]         C. Amount held by clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7770]         E. Value of short option contracts       0 [7700]         B. Securities       0 [7710]         C. Amount wheld by members of foreign boards of trade       0 [7710]	3.		<u>27,413,684</u> [7380]
A. Banks located in the United States       35,472,957 [7500]         B. Other banks designated by the Commission       9 [7520] 35,472,957 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       19,996 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119,996 [7570]         3.       Equities with registered futures commission merchants       0 [7500]         A. Cash       59,055,827 [7580]       0 [7590]         B. Securities       0 [7610]       0 [7610]         C. Unrealized gain (loss) on open futures contracts       0 [7610]       0 [7620]         E. Value of long option contracts       10,7640]       0 [7640]         B. Securities       0 [7640]       0 [7660]         C. Amount beld by clearing organizations of foreign boards of trade       0 [7670]         A. Cash       0 [7670]       0 [7670]         E. Value of long option contracts       0 [7670]       0 [7670]         E. Value of long option contracts       0 [7670]       0 [7670]         E. Value of long option contracts       0 [7700]       0 [7700]         E. Value of long option contracts       0 [7700]       0 [7700]         E. Value of long option contracts       0 [7700]       0 [7730]         E.		FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
B. Other banks designated by the Commission       0[7520] 35.472.957 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119.996 [7540]         B. In safekeeping with other banks designated by the Commission       119.996 [7540]         3.       Equities with registered futures commission merchants       9.055.827 [7580]         A. Cash       59.055.827 [7580]         B. Securities       0[7610]         C. Unrealized gain (loss) on open futures contracts       0[7610]         E. Value of short option contracts       10[7650]         C. Sherities       0[7640]         B. Securities       0[7650]         C. Amounts held by clearing organizations of foreign boards of trade       0[7670]         A. Cash       0[7670]         B. Securities       0[7670]         C. Amount due to (from) clearing organization - daily variation       0[7670]         D. Value of long option contracts       0[7670]         E. Value of short option contracts       0[7700]         E. Value of short option contracts       0[7700]         B. Securities       0[7700]         C. Ash       0[7700]         B. Securities       0[7710]         O. Value of long option contracts       0[7730]         D	1.		
<ul> <li>Securities <ul> <li>A. In safekeeping with banks located in the United States</li> <li>B. In safekeeping with other banks designated by the Commission</li> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Unrealized gain (loss) on open futures contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>A. Cash</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Value of short option contracts</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amounts held by clearing organization - daily variation</li> <li>D. Totalue of long option contracts</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Totalue of long option contracts</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Value of long option contracts</li> <li>D. Value</li></ul></li></ul>			
A. In safekeeping with banks located in the United States       119.996 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119.996 [7570]         3.       Equities with registered futures commission merchants         A. Cash       59.055.827 [7580]         B. Securities       0 [7500]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       1059 [7615]         E. Value of short option contracts       10[760]         A. Cash       0 [7640]         B. Securities       0 [7640]         C. Amounts held by clearing organizations of foreign boards of trade       0 [7660]         A. Cash       0 [7660]         B. Securities       0 [7670]         C. Amount due to (from) clearing organization - daily variation       0 [7670]         D. Value of long option contracts       0 [770]         E. Value of short option contracts       0 [7700]         Securities       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7710]         A. Cash       0 [7710]         B. Securities       0 [7710]         C. Amounts held by members of foreign boards of trade       0 [7710]		B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,472,957</u> [7530]
B. In safekeeping with other banks designated by the Commission       0 [7560] 119.996 [7570]         3.       Equities with registered futures commission merchants         A. Cash       59.055.827 [7580]         B. Securities       0 [7500]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       1.059 [7615] 59.054.768 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade         A. Cash       0 [7660]         B. Securities       0 [7670]         C. Amount due to (from) clearing organization - daily variation       0 [7670]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7700]         B. Securities       0 [7710]         C. Lonealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         Securities       0 [7730]         C. Amounts held by members of foreign boards of trade       0 [7730]         D. Value of	2.		
<ul> <li>3. Equities with registered futures commission merchants <ul> <li>A. Cash</li> <li>B. Securities</li> <li>Q. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7600]</li> <li>D. Value of long option contracts</li> <li>Q. [7610]</li> <li>E. Value of short option contracts</li> <li>A. Cash</li> <li>B. Securities</li> <li>Q. [7640]</li> <li>B. Securities</li> <li>Q. [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>Q. [7670]</li> <li>E. Value of short option contracts</li> <li>Q. [7770]</li> <li>G. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q. [7720]</li> <li>D. Value of long option contracts</li> <li>Q. [7730]</li> <li>E. Value of short option contracts</li> <li>Q. [7</li></ul></li></ul>			
A. Cash59.055.827 [7580]B. Securities0 [7590]C. Unrealized gain (loss) on open futures contracts0 [7600]D. Value of long option contracts0 [7610]E. Value of short option contracts1.059 [7615] 59.054.768 [7620]4.Amounts held by clearing organizations of foreign boards of trade0 [7640]A. Cash0 [7640]B. Securities0 [7660]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7770]E. Value of short option contracts0 [7700]B. Securities0 [7700]C. Cash0 [7710]B. Securities0 [7720]D. Value of long option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]C. Value of short option contracts0 [7760] <tr< th=""><th></th><th></th><th><u>0</u> [7560] <u>119,996</u> [7570]</th></tr<>			<u>0</u> [7560] <u>119,996</u> [7570]
B. Securities       0 [7590]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       -1.059 [7615] 59.054.768 [7620]         4. Amounts held by clearing organizations of foreign boards of trade       -1.059 [7615] 59.054.768 [7620]         4. Amounts held by clearing organizations of foreign boards of trade       0 [7640]         B. Securities       0 [7660]         C. Amount due to (from) clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7700]         B. Securities       0 [7700]         A. Cash       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7730]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         D. Value of long option contracts       0 [7730]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         E. Value of short option contracts       0 [776	3.		
C. Unrealized gain (loss) on open futures contracts0 [7600]D. Value of long option contracts0 [7610]E. Value of short option contracts-1.059 [7615] 59.054.768 [7620]4. Amounts held by clearing organizations of foreign boards of trade0 [7640]A. Cash0 [7650]B. Securities0 [7660]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]B. Securities0 [7700]C. Amounts held by members of foreign boards of trade0 [7700]A. Cash0 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7710]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7740]C. Amounts with other depositories designated by a foreign board of trade0 [7760]6.Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]			
D. Value of long option contracts0 [7610]E. Value of short option contracts-1,059 [7615] 59,054,768 [7620]4.Amounts held by clearing organizations of foreign boards of trade0 [7640]A. Cash0 [7650]B. Securities0 [7660]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]Securities0 [7700]A. Cash0 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]F. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]C. Value of short option contracts0 [7730]C. Value of short option contracts0 [7740]C. Amounts with other depositories designated by a foreign board of trade0 [7760]7. Segregated funds on hand0 [7765]			
<ul> <li>E. Value of short option contracts</li> <li>4. Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of long option contracts<th></th><th></th><th></th></li></ul></li></ul>			
<ul> <li>Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>A. Cash</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D.</li></ul></li></ul>			
A. CashQ [7640]B. SecuritiesQ [7650]C. Amount due to (from) clearing organization - daily variationQ [7660]D. Value of long option contractsQ [7670]E. Value of short option contractsQ [7670]5.Amounts held by members of foreign boards of tradeQ [7700]A. CashQ [7700]B. SecuritiesQ [7710]C. Unrealized gain (loss) on open futures contractsQ [7720]D. Value of long option contractsQ [7730]E. Value of short option contractsQ [7730]G. Amounts with other depositories designated by a foreign board of tradeQ [7760]6.Amounts with other depositories designated by a foreign board of tradeQ [7760]7.Segregated funds on handQ [7765]			<u>-1,059</u> [7615] <u>59,054,768</u> [7620]
B. Securities       9 [7650]         C. Amount due to (from) clearing organization - daily variation       9 [7660]         D. Value of long option contracts       9 [7670]         E. Value of short option contracts       9 [7675] 9 [7680]         5.       Amounts held by members of foreign boards of trade         A. Cash       9 [7700]         B. Securities       9 [7710]         C. Unrealized gain (loss) on open futures contracts       9 [7720]         D. Value of long option contracts       9 [7730]         E. Value of short option contracts       9 [7730]         6.       Amounts with other depositories designated by a foreign board of trade       9 [7760]         7.       Segregated funds on hand       9 [7765]	4.		
C. Amount due to (from) clearing organization - daily variation0[7660]D. Value of long option contracts0[7670]E. Value of short option contracts0[7675] 05.Amounts held by members of foreign boards of trade0A. Cash0[7700]B. Securities0[7710]C. Unrealized gain (loss) on open futures contracts0[7720]D. Value of long option contracts0[7730]E. Value of short option contracts0[7735] 0F. Value of short option contracts0[7735] 0F. Value of short option contracts0[7760]F. Value of unds on hand0[7765]		A. Cash	
D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7675] 0 [7680]         5.       Amounts held by members of foreign boards of trade         A. Cash       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 0 [7740]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]			
<ul> <li>E. Value of short option contracts</li> <li>Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>E. Value of short option contracts</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>C. Value of short option contracts</li> <li>G. (7760)</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>G. (7760)</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> </ul>			<u>0</u> [7660]
<ul> <li>5. Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>F. Segregated funds on hand</li> </ul> </li> </ul>		- · ·	
A. Cash0 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7735] 0 [7740]6.Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]			<u>0</u> [7675] <u>0</u> [7680]
B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 0 [7740]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]	5.		
C. Unrealized gain (loss) on open futures contracts0D. Value of long option contracts0E. Value of short option contracts0F. Value of short option contracts00[7730]6.Amounts with other depositories designated by a foreign board of trade07.Segregated funds on hand0		A. Cash	
D. Value of long option contracts <b>0</b> [7730]E. Value of short option contracts <b>0</b> [7735] <b>0</b> [7740]6.Amounts with other depositories designated by a foreign board of trade <b>0</b> [7760]7.Segregated funds on hand <b>0</b> [7765]			
E. Value of short option contracts <b>0</b> [7735] <b>0</b> [7740]6. Amounts with other depositories designated by a foreign board of trade <b>0</b> [7760]7. Segregated funds on hand <b>0</b> [7765]			<u>0</u> [7720]
<ul> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>0 [7760]</li> <li>0 [7765]</li> </ul>			<u>0</u> [7730]
7.   Segregated funds on hand <b>0</b> [7765]			
			<u>0</u> [7760]
8. Total funds in separate section 30.7 accounts <b>94,647,721</b> [7770]	7.	Segregated funds on hand	
	8.	Total funds in separate section 30.7 accounts	<u>94,647,721</u> [7770]

	INITIAL End Date:10/21/2013				
	n Name: MORGAN STANLEY SMITH BARNEY LLC				
	m:Daily Seg - FOCUS II				
	omit Date:10/22/2013				
	ily Segregation - Segregation Statement				
1.	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)				
1.	Net ledger balance A. Cash	<b>624 944 940</b> [7040]			
	B. Securities (at market)	<u>634,841,810</u> [7010] <b>41,014,544</b> [7020]			
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-38,435,079</u> [7030]			
3.	Exchange traded options	<u>-30,433,013</u> [1000]			
0.	A. Add market value of open option contracts purchased on a contract market	<u>39,996,825</u> [7032]			
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-36,575,552</u> [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	<u> </u>			
	debit balances - gross amount	<u>2,961,687</u> [7045]			
	Less: amount offset by customer securities	-198,949 [7047] 2,762,738 [7050]			
6.	Amount required to be segregated (add lines 4 and 5)	<u>643,605,286</u> [7060]			
	FUNDS IN SEGREGATED ACCOUNTS				
7.	Deposited in segregated funds bank accounts				
	A. Cash	<u>39,381,352</u> [7070]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>41,014,544</u> [7090]			
0	market)				
8.	Margins on deposit with derivatives clearing organizations of contract markets	0 [7400]			
	A. Cash B. Securities representing investments of customers' funds (at market)	<u>0</u> [7100]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7110] <u>0</u> [7120]			
	market)	<u>o</u> [/120]			
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]			
10.	Exchange traded options	<u>T</u> []			
	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>651,369,231</u> [7140]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]			
	market)				
12.	Segregated funds on hand	<u>0</u> [7170]			
13.	Total amount in segregation (add lines 7 through 12)	<u>731,765,127</u> [7180]			
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,159,841</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8500] <u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>u</u> [0020]
0.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>0</b> [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)	<b>0</b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	<u> </u>
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
15	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>0</b></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

1.
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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,707,398,000 21-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>u</u>
Customer SPAN Calculation	<u>259,809,052</u>
Non-Customer SPAN Calcualation	7,842,898
Proprietary Capital Charges	21,412,156
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY1.Amount to be set aside in separate section 30.7 accounts67,711,431 [7360]2.Total funds in separate section 30.7 accounts94,353,145 [7370]3.Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS26,641,714 [7380]1.Cash in banks A. Banks located in the United States B. Other banks designated by the Commission35,519,773 [7500] 0 [7520] 35,519,773 [7530]	Firm Forn Subi	AL Date:10/22/2013 Name:MORGAN STANLEY SMITH BARNEY LLC n:Daily Seg - FOCUS II mit Date:10/23/2013 y Segregation - Secured Amounts	
<ul> <li>2. Total funds in separate section 30.7 accounts</li> <li>3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</li> <li>1. Cash in banks         <ul> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> </ul> </li> <li>94,353,145 [7370]</li> <li>26,641,714 [7380]</li> <li>26,641,714 [7380]</li> <li>7500]</li> <li>94,353,145 [7370]</li> <li>1. Cash in banks</li> <li>1. Cash in banks</li> <li>1. Other banks designated by the Commission</li> </ul>			
<ul> <li>3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</li> <li>1. Cash in banks <ul> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> </ul> </li> </ul> <li>26.641.714 [7380] <ul> <li>26.641.714 [7380]</li> </ul> </li> <li>27.73 [7500]</li> <li>27.73 [7500]</li> <li>27.73 [7500]</li> <li>27.73 [7500]</li>			
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States B. Other banks designated by the Commission 0 [7520] 35,519,773 [7530]			
1.         Cash in banks         35,519,773         [7500]           A. Banks located in the United States         35,519,773         [7500]           B. Other banks designated by the Commission         0         [7520]         35,519,773         [7530]	3.		<u>26,641,714</u> [7380]
A. Banks located in the United States <b>35,519,773</b> [7500]B. Other banks designated by the Commission <b>0</b> [7520] <b>35,519,773</b> [7530]		FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
B. Other banks designated by the Commission <u><b>0</b></u> [7520] <u>35,519,773</u> [7530]	1.	Cash in banks	
		B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,519,773</u> [7530]
2. Securities	2.		
A. In safekeeping with banks located in the United States <u>119,996</u> [7540]			
B. In safekeeping with other banks designated by the Commission <u><b>0</b></u> [7560] <u>119,996</u> [7570]			<u>0</u> [7560] <u>119,996</u> [7570]
3. Equities with registered futures commission merchants	3.		
A. Cash <u>58,714,355</u> [7580]			
B. Securities <u>0</u> [7590]			
C. Unrealized gain (loss) on open futures contracts <u><b>0</b></u> [7600]			
D. Value of long option contracts <u><b>0</b></u> [7610]			<u>0</u> [7610]
E. Value of short option contracts		E. Value of short option contracts	<u>-<b>979</b></u> [7615] <u>58,713,376</u> [7620]
<ol> <li>Amounts held by clearing organizations of foreign boards of trade</li> </ol>	4.		
A. Cash <u><b>0</b></u> [7640]		A. Cash	—
B. Securities <u>0</u> [7650]		B. Securities	<u>0</u> [7650]
C. Amount due to (from) clearing organization - daily variation <u><b>0</b></u> [7660]		C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
D. Value of long option contracts <u><b>0</b></u> [7670]		- · ·	<u>0</u> [7670]
E. Value of short option contracts <b><u>0</u></b> [7675] <b><u>0</u></b> [7680]		E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5. Amounts held by members of foreign boards of trade	5.	Amounts held by members of foreign boards of trade	
A. Cash <u><b>0</b></u> [7700]		A. Cash	
B. Securities <u>0</u> [7710]		B. Securities	<u>0</u> [7710]
C. Unrealized gain (loss) on open futures contracts <u><b>0</b></u> [7720]		C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
D. Value of long option contracts <u><b>0</b></u> [7730]		D. Value of long option contracts	<u>0</u> [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 <u><b>0</b></u> [7760]		Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7. Segregated funds on hand <u><b>0</b></u> [7765]	7.	Segregated funds on hand	<u>0</u> [7765]
8. Total funds in separate section 30.7 accounts <u>94,353,145</u> [7770]	8.	Total funds in separate section 30.7 accounts	<b>94,353,145</b> [7770]

וואו	TIAL				
	End Date:10/22/2013				
	n Name:MORGAN STANLEY SMITH BARNEY LLC				
	m:Daily Seg - FOCUS II				
	omit Date:10/23/2013				
Dai	ly Segregation - Segregation Statement				
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)				
1.	Net ledger balance				
	A. Cash	<u>636,877,426</u> [7010]			
0	B. Securities (at market)	<u>41,036,343</u> [7020]			
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-39,609,678</u> [7030]			
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market	<u>40,191,806</u> [7032]			
4	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-39,763,019</u> [7033]			
4. 5.	Net equity (deficit) (add lines 1, 2 and 3) Accounts liquidating to a deficit and accounts with	<u>638,732,878</u> [7040]			
0.	debit balances - gross amount	<b>3,148,368</b> [7045]			
	Less: amount offset by customer securities	-374,662 [7047] <u>2,773,706</u> [7050]			
6.	Amount required to be segregated (add lines 4 and 5)	<u>641,506,584</u> [7060]			
	FUNDS IN SEGREGATED ACCOUNTS				
7.	Deposited in segregated funds bank accounts				
	A. Cash	<b>40,944,158</b> [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	41,036,343 [7090]			
	market)				
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	A. Cash	<u>0</u> [7100]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]			
	market)				
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]			
10.	Exchange traded options	0 [7400]			
	A. Value of open long option contracts	<u>0</u> [7132]			
11.	B. Value of open short option contracts Net equities with other FCMs	<u><b>0</b></u> [7133]			
11.	A. Net liquidating equity	<u>649,502,338</u> [7140]			
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]			
	market)				
12.	Segregated funds on hand	<u>0</u> [7170]			
13.	Total amount in segregation (add lines 7 through 12)	<u>731,482,839</u> [7180]			
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b>89,976,255</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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance	0 [9500]
	A. Cash B. Saguriting (at market)	<u>0</u> [8500]
2.	B. Securities (at market)	<u>0</u> [8510] <u>0</u> [8520]
2. 3.	Net unrealized profit (loss) in open cleared swaps Cleared swaps options	<u>u</u> [6520]
5.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts purchased	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
<del>ч</del> . 5.	Accounts liquidating to a deficit and accounts with	<u>v</u> [8550]
0.	debit balances - gross amount	<b>0</b> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590] <u>o</u> [8590]
0.	Funds in Cleared Swaps Customer Segregated Accounts	<u>v</u> [0000]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b>0</b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	<u>•</u> [0020]
	segregated accounts	<b>a</b> [0000]
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. 10.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	<b>a</b> [0.0 <b>7</b> 0]
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
11.	B. Value of open cleared swaps short option contracts Net equities with other FCMs	<u>0</u> [8680]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8090] <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8710]
12.	Cleared swaps customer funds on hand	<u>v</u> [8710]
12.	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>o</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (aud lines 7 through 12)	<u>o</u> [8730]
	line 13)	<u>v</u> [0730]

# WINJAMMER FILING

INITIAL End Date: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

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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: $\%$ ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
Current ANC: on	<u>3,698,158,000</u> 22-OCT-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	0
Domestic Profit/Loss Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>u</u>
Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>×</u>
Customer SPAN Calculation	<u>264,386,163</u>
Non-Customer SPAN Calcualation	8,143,989
Proprietary Capital Charges	21,802,412
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir For Su	TIAL d Date:10/23/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/24/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>66,097,027</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>91,981,954</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>25,884,927</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,456,271</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,456,271</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>56,406,980</u> [7580]
	B. Securities	<u><b>0</b></u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u><b>0</b></u> [7600]
	D. Value of long option contracts	<u><b>0</b></u> [7610]
	E. Value of short option contracts	<u>-1,295</u> [7615] <u>56,405,685</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	<b>a</b> [ <b>7</b> 0.40]
	A. Cash	<u><b>0</b></u> [7640]
	B. Securities	<u><b>0</b></u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u><b>0</b></u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
-	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	<b>6</b> [7700]
	A. Cash	<u><b>0</b></u> [7700]
	B. Securities	<u><b>0</b></u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u><b>0</b></u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
0	E. Value of short option contracts	<u><b>0</b></u> [7735] <u><b>0</b></u> [7740]
6. 7	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>91,981,954</u> [7770]

INI	TIAL	
	d Date:10/23/2013	
	m Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	bmit Date:10/24/2013	
	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	642,315,906 [7010]
	B. Securities (at market)	<u>41,046,809</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-32,846,157 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b>41,557,727</b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-<b>39,528,871</b></u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>652,545,414</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>3,465,062</u> [7045]
0	Less: amount offset by customer securities	<u>-393,101</u> [7047] <u>3,071,961</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>655,617,375</u> [7060]
7.	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts A. Cash	<b>43,918,415</b> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>43,318,413</u> [7070] <u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>41,046,809</u> [7090]
	market)	<u></u>
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
11	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	659 947 440 [7140]
	<ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> </ul>	<u>658,817,449</u> [7140] <u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>743,782,673</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	88,165,298 [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 SWAFS COSTOWER SEGREGATION REQUIREMENTS	
	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
2. 3.	Cleared swaps options	<u>u</u> [6520]
5.		0 [9520]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
4	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. 5	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	a (0500)
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
_	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	0
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0 0</b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	<b>_</b>
	/	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

# 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

1.
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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,878,559,000 23-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>2</u>
Customer SPAN Calculation	<u>264,271,354</u>
Non-Customer SPAN Calcualation	<u>8,193,439</u>
Proprietary Capital Charges	21,797,183
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY         1.       Amount to be set aside in separate section 30.7 accounts       \$5,555,306 [7360]         2.       Total funds in separate section 30.7 accounts       \$1,455,096 [7370]         3.       Excess (deficiency) - (subtract line 1 from line 2)       \$2,595,790 [7380]         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1       Cash in banks         1.       Cash in banks       \$3,409,299 [7500]         B. Other banks designated by the Commission       0 [7520] 35,409,299 [7530]         2.       Securities       119,999 [7540]         B. In safekeeping with banks located in the United States       119,999 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7650] 119,999 [7570]         3.       Equities with registered futures commission merchants       1[7600]         A. Cash       55,926,990 [7580]       [7600]         B. Securities       0 [7610]       [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7610]       [7600]         D. Value of short option contracts       1192 [7615] 55,925,798 [7620]       [760]         4.       Amounts held by clearing organization - daily variation       0 [7640]       [7660]         D. Value of short option contracts       0 [7670]	E Fi Fo Si	IITIAL nd Date:10/24/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ubmit Date:10/25/2013 aily Segregation - Secured Amounts	
2.       Total funds in separate section 30.7 accounts       91.455.096 [7370]         3.       Excess (deficiency) - (subtract line 1 from line 2)       25.595.790 [7380]         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1         1.       Cash in banks       35.409.299 [7500]         8.       A. Banks located in the United States       35.409.299 [7500]         9.       B. Other banks designated by the Commission       0 [7520] 35.409.299 [7530]         2.       Securities       119.999 [7540]         8.       In safekeeping with banks located in the United States       119.999 [7570]         3.       Equities with registered futures commission merchants       9[7590]         4.       Cash       9[7590]         9.       C. Urrealized gain (loss) on open futures contracts       0 [7600]         0.       Urate of long option contracts       119.992 [7615] 55.925.798 [7620]         4.       Ash       Securities       0 [7640]         0.       Value of short option contracts       0 [7640]         0.       Value of short option contracts       0 [7640]         0.       Securities       0 [7660]         0.       Amounts held by clearing organization - daily variation       0 [7660]         0.       Amount ule to (from) clear			
<ul> <li>3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</li> <li>1. Cash in banks</li> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> <li>Q [7520] 35.409.299 [7500]</li> <li>2. Securities</li> <li>A. In safekeeping with banks located in the United States</li> <li>B. a safekeeping with other banks designated by the Commission</li> <li>Q [7500] 119.999 [7540]</li> <li>2. Securities</li> <li>A. In safekeeping with other banks designated by the Commission</li> <li>Q [7500] 119.999 [7570]</li> <li>3. Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>Q [7600]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7610]</li> <li>E. Value of long option contracts</li> <li>Q [7640]</li> <li>B. Securities</li> <li>Q [7640]</li> <li>B. Securities</li> <li>Q [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>E. Value of long option contracts</li> <li>Q [7670]</li> <li>Q. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>Q. Value of long option contracts</li> <li>Q [7670]</li> <li>Q. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>Q. Amount sheld by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q [7700]</li> <li>B. Securities</li> <li>Q [7701]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7702]</li> <li>Q (J700]</li> <li>B. Securities</li> <li>Q [7703]</li> <li>Q (J700]</li> <li>B. Securities</li> <li>Q [7700]</li> <li>C. Amount due to of non open futures contracts</li> <li>Q [7701]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7702]</li> <li>Q. Value of long option contracts</li> <li>Q [7703]</li> <li>Q. Value of long option contracts</li> <li>Q [7704]</li> <li>B. Securities</li> <li>Q [7735] Q [7740]</li> <li>C. Amounts with other depositori</li></ul>			
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS         1.       Cash in banks         A. Banks located in the United States       35.409.299 [7500]         B. Other banks designated by the Commission       0 [7520] 35.409.299 [7530]         2.       Securities       119.999 [7540]         A. In safekeeping with banks located in the United States       119.999 [7570]         3.       Equities with registered futures commission merchants       17560] 119.999 [7570]         3.       Equities with registered futures contracts       0 [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         E. Value of long option contracts       19.7600]         D. Value of long option contracts       17660]         A. Cash       0 [7640]         B. Securities       0 [7660]         C. Amounts held by clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         D. Value of long option contracts       0 [7675] 0 [770]         E. Value of short option contracts       0 [7770]         B. Securities       0 [7770]         B. Securities       0 [7770] <t< th=""><th></th><th></th><th></th></t<>			
1.       Cash in banks         A. Banks located in the United States       35,409,299 [7500]         B. Other banks designated by the Commission       0 [7520] 35,409,299 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119,999 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119,999 [7570]         3.       Equities with registered futures commission merchants       17500]         4. Cash       5,266,990 [7580]         B. Securities       0 [7590]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       0 [7640]         B. Securities       0 [7660]         C. Amount held by clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7770]         E. Value of short option contracts       0 [7700]         B. Securities       0 [7710]         C. Amount due to (from) clearing organization - daily variation       0 [7760]         D. Value of long option contracts       0 [7770] <tr< th=""><th>3.</th><th></th><th><u>25,595,790</u> [7380]</th></tr<>	3.		<u>25,595,790</u> [7380]
A. Banks located in the United States       35,409,299 [7500]         B. Other banks designated by the Commission       0 [7520] 35,409,299 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119,999 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119,999 [7570]         3.       Equities with registered futures commission merchants       0 [7500]         A. Cash       55,926,990 [7580]         B. Securities       0 [7610]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       119,999 [7570]         4. Cash       0 [7610]         E. Value of short option contracts       1192 [7615] 55,925,798 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade         A. Cash       0 [7640]         B. Securities       0 [7670]         C. Amount due to (from) clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7760]         E. Value of short option contracts       0 [7760]         E. Value of long option contracts       0 [7700]         E. Value of long option contracts       0 [7700]         E. Value of long option contracts       0 [7720]			
B. Other banks designated by the Commission       0 [7520] 35.409.299 [7530]         2.       Securities         A. In safekeeping with banks located in the United States       119.999 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119.999 [7570]         3.       Equities with registered futures commission merchants       0 [7500]         A. Cash       55.926.990 [7580]         B. Securities       0 [7610]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         E. Value of short option contracts       119.992 [7615] 55.925.798 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade         A. Cash       0 [7640]         B. Securities       0 [7660]         C. Amounts held by clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7700]         B. Securities       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7700]         B. Securities       0 [7710]         O. Value of long option contracts       0 [7730]	1.		
<ul> <li>Securities <ul> <li>A. In safekeeping with banks located in the United States</li> <li>B. In safekeeping with other banks designated by the Commission</li> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7500]</li> <li>D. Value of long option contracts</li> <li>Q [7610]</li> <li>E. Value of short option contracts</li> <li>Q [7640]</li> <li>B. Securities</li> <li>Q [7640]</li> <li>Q [7650]</li> <li>T. Value of long option contracts</li> <li>Q [7640]</li> <li>Q [7660]</li> <li>Q Urrealized gain (loss) on open futures contracts</li> <li>Q [7640]</li> <li>Q [7650]</li> <li>C. Amounts held by clearing organization - daily variation</li> <li>Q [7660]</li> <li>Q [7670]</li> <li>Q [7700]</li> <li>Q [7700]</li> <li>Q [7710]</li> <li>Q [7710]</li> <li>Q [7720]</li> <li>Q [7730]</li> <li>Q [7740]</li> <li>Q [7740]</li> </ul> </li> <li>Amounts with other depositories designated by a foreign board of trade</li> <li>Q [7760]</li> <li>Q [7760]</li> <li>Q [7760]</li> <li>Q [7760]</li> <li>Q [7760]</li> <li>Q [7740]</li> </ul>			
A. In safekeeping with banks located in the United States       119.999 [7540]         B. In safekeeping with other banks designated by the Commission       0 [7560] 119.999 [7570]         3.       Equities with registered futures commission merchants         A. Cash       55.926.990 [7580]         B. Securities       0 [7500]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       119.299 [7570]         4.       Amounts held by clearing organizations of foreign boards of trade       119.2 [7615] 55.925.798 [7620]         4.       Amounts held by clearing organization - daily variation       0 [7640]         B. Securities       0 [7650]       0 [7670]         C. Amount due to (from) clearing organization - daily variation       0 [7670]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7700]         Securities       0 [7700]         B. Securities       0 [7700]         C. Amounts held by members of foreign boards of trade       0 [7700]         A. Cash       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D.	-		<u>0</u> [7520] <u>35,409,299</u> [7530]
B. In safekeeping with other banks designated by the Commission       0 [7560] 119.999 [7570]         3.       Equities with registered futures commission merchants         A. Cash       55.926,990 [7580]         B. Securities       0 [7590]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       1192 [7615] 55.925.798 [7620]         4.       Amounts held by clearing organizations of foreign boards of trade         A. Cash       0 [7640]         B. Securities       0 [7660]         C. Amount use to (from) clearing organization - daily variation       0 [7670]         B. Value of long option contracts       0 [7670]         C. Amount use to (from) clearing organization - daily variation       0 [7675] 0 [7680]         S.       Amounts held by members of foreign boards of trade       0 [7670]         A. Cash       0 [7770]       0 [7700]         B. Securities       0 [7710]       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7730]         S. Value of long option contracts       0 [7730]         D. Value of long option contracts       0 [7730]         D. Value of long option contracts       0 [7730]         D. Value	2.		
<ul> <li>3. Equities with registered futures commission merchants <ul> <li>A. Cash</li> <li>B. Securities</li> <li>Q. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7590]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7610]</li> <li>D. Value of long option contracts</li> <li>Q. [7610]</li> <li>E. Value of short option contracts</li> <li>Q. [7610]</li> <li>E. Value of short option contracts</li> <li>Q. [7610]</li> <li>G. Cash</li> <li>B. Securities</li> <li>Q. [7640]</li> <li>B. Securities</li> <li>Q. [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q. [7660]</li> <li>D. Value of long option contracts</li> <li>Q. [7670]</li> <li>E. Value of short option contracts</li> <li>Q. [7770]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7710]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7720]</li> <li>D. Value of long option contracts</li> <li>Q. [7730]</li> <li>E. Value of short option contracts</li> <li>Q. [7735] Q. [7740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>Q. [7765]</li> </ul>			
A. Cash55.926,990 [7580]B. Securities0 [7590]C. Unrealized gain (loss) on open futures contracts0 [7600]D. Value of long option contracts0 [7610]E. Value of short option contracts1.192 [7615] 55.925,798 [7620]4. Amounts held by clearing organizations of foreign boards of trade0 [7640]A. Cash0 [7660]B. Securities0 [7660]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7700]Securities0 [7710]C. Cash0 [7710]B. Securities0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]C. Amounts with other depositories designated by a foreign board of trade0 [7760]7. Segregated funds on hand0 [7765]	•		<u>0</u> [7560] <u>119,999</u> [7570]
B. Securities       0 [7590]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       0 [7610]         E. Value of short option contracts       -1.192 [7615] 55.925.798 [7620]         4. Amounts held by clearing organizations of foreign boards of trade       0 [7640]         A. Cash       0 [7650]         B. Securities       0 [7660]         C. Amount due to (from) clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         E. Value of short option contracts       0 [7700]         E. Value of short option contracts       0 [7700]         Securities       0 [7700]         B. Securities       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7710]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7730]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         E. Value of short option contracts       0 [7740]         6. Amounts with other depositories designated by a foreign board of trade	3.	· ·	
C. Unrealized gain (loss) on open futures contracts0[7600]D. Value of long option contracts0[7610]E. Value of short option contracts-1.192[7615] 55.925.7984. Amounts held by clearing organizations of foreign boards of trade0[7640]A. Cash0[7650]0B. Securities0[7660]0C. Amount due to (from) clearing organization - daily variation0[7660]D. Value of long option contracts0[7670]0E. Value of short option contracts0[7670]0B. Securities0[770]00C. Amounts held by members of foreign boards of trade0[7700]0A. Cash0[7700]00B. Securities0[7710]00C. Unrealized gain (loss) on open futures contracts0[7730]0D. Value of long option contracts0[7730]0B. Securities0[7730]00C. Unrealized gain (loss) on open futures contracts0[7730]0D. Value of long option contracts0[7730]00D. Value of short option contracts0[7740]00C. Unrealized gain (loss) on open futures contracts0[7730]00D. Value of short option contracts0[7740]00C. Unrealized gain (loss) on open futures contracts0[7760]0D. Value of short option contracts0 </th <th></th> <th></th> <th></th>			
D. Value of long option contracts0 [7610]E. Value of short option contracts-1,192 [7615] 55,925,798 [7620]4.Amounts held by clearing organizations of foreign boards of tradeA. Cash0 [7640]B. Securities0 [7650]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7700]B. Securities0 [7700]C. Unrealized gain (loss) on open futures contracts0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7730]E. Value of short option contracts0 [7730]E. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures designated by a foreign board of trade0 [7730]F. Value of short option contracts0 [7730]C. Unrealized gain (loss) on open futures designated by a foreign board of trade0 [7760]Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]			
<ul> <li>E. Value of short option contracts</li> <li>4. Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Tofol</li> <li>D. Value of short option contracts</li> <li>G. Tofol</li> <li>E. Value of short option contracts</li> <li>G. Tofol</li> <li>D. Value of long option contracts</li> <li>G. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>G. C. Unrealized gain (loss) on open futures contracts</li> <li>G. Value of long option contracts</li> <li>G. Value of short option contracts</li> <li>G. Value of short option contracts</li> <li>G. Tofol</li> <li>E. Value of short option contracts</li> <li>G. Tofol</li> <li>E. Value of short option contracts</li> <li>G. Tofol</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>G. Tofol</li> <li>G. Segregated funds on hand</li> </ul></li></ul>		- · · ·	
<ul> <li>4. Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>A. Cash</li> <li>Mounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of short option contracts</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option cont</li></ul></li></ul>			
A. CashQ [7640]B. SecuritiesQ [7650]C. Amount due to (from) clearing organization - daily variationQ [7660]D. Value of long option contractsQ [7670]E. Value of short option contractsQ [7670]E. Value of short option contractsQ [7675] Q [7680]5.Amounts held by members of foreign boards of tradeA. CashQ [7700]B. SecuritiesQ [7710]C. Unrealized gain (loss) on open futures contractsQ [7720]D. Value of long option contractsQ [7730]E. Value of short option contractsQ [7730]G. Amounts with other depositories designated by a foreign board of tradeQ [7760]6.Amounts with other depositories designated by a foreign board of tradeQ [7760]7.Segregated funds on handQ [7765]			<u>-1,192</u> [7615] <u>55,925,798</u> [7620]
B. Securities       0 [7650]         C. Amount due to (from) clearing organization - daily variation       0 [7660]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7675] 0 [7680]         5.       Amounts held by members of foreign boards of trade         A. Cash       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         F. Value of short option contracts       0 [7730]         C. Unrealized gain (loss) on open futures contracts       0 [7730]         D. Value of long option contracts       0 [7730]         F. Value of short option contracts       0 [7760]         F. Value of short option contracts       0 [7730]         F. Value of short option contracts       0 [7740]         F. Value of short option contracts       0 [7760]         F. Value of short option contracts       0	4.		
C. Amount due to (from) clearing organization - daily variation0[7660]D. Value of long option contracts0[7670]E. Value of short option contracts0[7675] 05.Amounts held by members of foreign boards of trade0A. Cash0[7700]B. Securities0[7710]C. Unrealized gain (loss) on open futures contracts0[7720]D. Value of long option contracts0[7730]E. Value of short option contracts0[7735] 0F. Value of short option contracts0[7735] 0F. Value of short option contracts0[7760]F. Value of sh			
D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7675] 0 [7680]         5.       Amounts held by members of foreign boards of trade         A. Cash       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 0 [7740]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]			
<ul> <li>E. Value of short option contracts</li> <li>Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>E. Value of short option contracts</li> <li>G. T735] 0 [7740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>0 [7765]</li> </ul>			<u>0</u> [7660]
<ul> <li>5. Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>G. T740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>G. T760]</li> <li>G. T760]</li> <li>G. T760]</li> <li>G. Segregated funds on hand</li> </ul>			
A. Cash       0 [7700]         B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 0 [7740]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]			<u>0</u> [7675] <u>0</u> [7680]
B. Securities       0 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 0 [7740]         6.       Amounts with other depositories designated by a foreign board of trade       0 [7760]         7.       Segregated funds on hand       0 [7765]	5.		
C. Unrealized gain (loss) on open futures contracts0D. Value of long option contracts0E. Value of short option contracts0F. Value of short option contracts00[7730]0[7735] 00[7740]0[7760]7.Segregated funds on hand0[7765]		A. Cash	
D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7735] 0 [7740]6.Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]			
E. Value of short option contracts <b>0</b> [7735] <b>0</b> [7740]6.Amounts with other depositories designated by a foreign board of trade <b>0</b> [7760]7.Segregated funds on hand <b>0</b> [7765]			
<ul> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>0 [7760]</li> <li>0 [7765]</li> </ul>			
7.   Segregated funds on hand <b>0</b> [7765]			<u>0</u> [7735] <u>0</u> [7740]
		Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
8. Total funds in separate section 30.7 accounts 91,455,096 [7770]	7.		<u>0</u> [7765]
	8.	Total funds in separate section 30.7 accounts	<u>91,455,096</u> [7770]

INI	TIAL	
	d Date:10/24/2013	
	m Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II omit Date:10/25/2013	
	ily Segregation - Segregation Statement	
Du	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
••	A. Cash	<u>637,851,001</u> [7010]
	B. Securities (at market)	<b>40,547,376</b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-24,727,959</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b>41,184,433</b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-40,060,641</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>654,794,210</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	0 070 005 170 451
	debit balances - gross amount Less: amount offset by customer securities	<u>2,878,685</u> [7045]
6.	Amount required to be segregated (add lines 4 and 5)	<u>0</u> [7047] <u>2,878,685</u> [7050] <u>657,672,895</u> [7060]
0.	FUNDS IN SEGREGATED ACCOUNTS	<u>037,072,033</u> [7000]
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b>40,195,799</b> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<b>40,547,376</b> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>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>665,004,351</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>745,747,526</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,074,631</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8500] <u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>u</u> [0020]
0.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>0</b> [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)	<b>0</b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	<u> </u>
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
15	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>0</b></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

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

Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,878,362,000 24-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>2</u>
Customer SPAN Calculation	<u>256,789,447</u>
Non-Customer SPAN Calcualation	7,754,197
Proprietary Capital Charges	21,163,492
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

Er Fii Fa Su	ITIAL Id Date:10/25/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC Irm:Daily Seg - FOCUS II Ibmit Date:10/28/2013 aily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>65,918,360</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>95,394,390</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,476,030</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>35,398,185</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>35,398,185</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u><b>59,878,261</b></u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-<b>2,054</b></u> [7615] <u><b>59,876,207</b> [</u> 7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>95,394,390</u> [7770]

End Firr For Sul	FIAL d Date:10/25/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/28/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance A. Cash B. Securities (at market)	<u>629,560,965</u> [7010] <u>39,654,669</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-23,664,901 [7030]
3.	Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market	<u>42,176,011</u> [7032] - <u>41,020,496</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	646,706,248 [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b>3,360,123</b> [7045]
6.	Less: amount offset by customer securities Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS	<u>0</u> [7047] <u>3,360,123</u> [7050] <u>650,066,371</u> [7060]
7.	Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at	<u>31,550,719</u> [7070] <u>0</u> [7080] <u>39,654,669</u> [7090]
8.	market) Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7100] <u>0</u> [7110] <u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options A. Value of open long option contracts	<u>o</u> [7132]
11.	B. Value of open short option contracts Net equities with other FCMs	<u>0</u> [7133]
	<ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> </ul>	<u>664,481,289</u> [7140] <u>0</u> [7150] <u>0</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>735,686,677</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	85,620,306 [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8500] <u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>u</u> [0020]
0.	A. Market value of open cleared swaps option contracts purchased	<b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>0</b> [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)	<b>0</b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	<u> </u>
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
15	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>0</b></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

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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,880,953,000 25-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss Proprietary Open Trade Equity	<u>u</u>
Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>×</u>
Customer SPAN Calculation	<u>253,928,469</u>
Non-Customer SPAN Calcualation	7,827,649
Proprietary Capital Charges	20,940,489
Minimum Dollar Amount Requirement	<b>1,000,000</b> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

End Firi For Sul	FIAL I Date:10/28/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/29/2013 Ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>64,257,721</u> [7360]
2.	Total funds in separate section 30.7 accounts	<b>93,255,615</b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,997,894</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>33,902,146</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>33,902,146</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,998</u> [7540]
2	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,998</u> [7570]
3.	Equities with registered futures commission merchants	<b>50 00 / 00 / (7</b> 500)
	A. Cash	<u>59,234,884</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-1,413</u> [7615] <u>59,233,471</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	<b>6</b> [70 40]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u><b>0</b></u> [7670]
-	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u><b>0</b></u> [7700]
	B. Securities	<u><b>0</b></u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u><b>0</b></u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
•	E. Value of short option contracts	<u><b>0</b></u> [7735] <u><b>0</b></u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u><b>0</b></u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>93,255,615</u> [7770]

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End	d Date:10/28/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:10/29/2013	
Da	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>624,931,481</u> [7010]
0	B. Securities (at market)	39,654,154 [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-30,312,714</u> [7030]
З.	Exchange traded options	A1 955 019 [7022]
	A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market	<u>41,855,018</u> [7032] -41,603,252 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>-41,803,232</u> [7033] <u>634,524,687</u> [7040]
 5.	Accounts liquidating to a deficit and accounts with	<u>034,324,007</u> [7040]
0.	debit balances - gross amount	<u>2,869,778</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,869,778</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>637,394,465</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b>29,692,608</b> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>39,654,154</u> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u><b>0</b></u> [7120]
9.	market)	<b>0</b> [7120]
3. 10.	Net settlement from (to) derivatives clearing organizations of contract markets Exchange traded options	<u>0</u> [7130]
10.	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>o</u> [7133]
11.	Net equities with other FCMs	<u>•</u> [::::::]
	A. Net liquidating equity	<u>656,149,019</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	<b>0</b> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b>725,495,781</b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,101,316</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>•</u> [0020]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. 10.	Net settlement from (to) derivatives clearing organizations Cleared swaps options	<u>0</u> [8660]
10.	A. Value of open cleared swaps long option contracts	<b>0</b> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</u> [8680]
11.	Net equities with other FCMs	<u>o</u> [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b>0</b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0</b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

# 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

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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>o</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
Current ANC: on	<u>3,875,118,000 28-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u> <u>0</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Proprietary Profit/Loss	0
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss Proprietary Open Trade Equity	<u>u</u>
Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>-</u>
Customer SPAN Calculation	<u>238,020,259</u>
Non-Customer SPAN Calcualation	7,726,882
Proprietary Capital Charges	19,659,771
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u><b>0</b></u> [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 <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

En Fir For Su	TIAL d Date:10/29/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/30/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>64,035,465</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>92,214,312</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,178,847</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>33,881,733</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>33,881,733</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,996</u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,996</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>58,213,908</u> [7580]
	B. Securities	<u><b>0</b></u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u><b>0</b></u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-1,325</u> [7615] <u>58,212,583</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	0 [70 40]
	A. Cash	<u><b>0</b></u> [7640]
	B. Securities	<u><b>0</b></u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u><b>0</b></u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
-	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	<b>6</b> [7700]
	A. Cash	<u><b>0</b></u> [7700]
	B. Securities	<u><b>0</b></u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u><b>0</b></u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
0	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6. 7	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<b>92,214,312</b> [7770]

End Firi For Sul	ΓΙΑL d Date:10/29/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/30/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	<b>648 707 334</b> [7040]
	A. Cash B. Securities (at market)	<u>618,707,324</u> [7010] <u>39,617,174</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,113,782</u> [7030]
3.	Exchange traded options	<u>-20,110,102</u> [1000]
	A. Add market value of open option contracts purchased on a contract market	<b>41,920,154</b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-33,942,173 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	638,188,697 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>2,450,641</b> [7045]
	Less: amount offset by customer securities	<u>-3,025</u> [7047] <u>2,447,616</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>640,636,313</u> [7060]
7	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>31,119,991</u> [7070] <u>0</u> [7080]
	B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7080] <u>39,617,174</u> [7090]
	market)	<u>33,017,174</u> [7030]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	CER REA 440 [7440]
	A. Net liquidating equity B. Securities representing investments of customers' funds (at market)	<u>658,854,110</u> [7140] <u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160] <u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>729,591,275</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,954,962</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>•</u> [0020]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. 10.	Net settlement from (to) derivatives clearing organizations Cleared swaps options	<u><b>0</b></u> [8660]
10.	A. Value of open cleared swaps long option contracts	<b>0</b> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</u> [8680]
11.	Net equities with other FCMs	<u>o</u> [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b>0</b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0</b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

# 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

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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
	samoyroom
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
	<u>0</u> 0
b. Minimum percentage of customer segregated funds required: %; or	
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u> 0
b. Minimum percentage of customer secured funds required: % ; or	
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u> 0
c. Dollar amount range between: and ; or	00
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
Current ANC: on	3,879,263,000 29-OCT-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	
-	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u> 0
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>240,557,021</u>
Non-Customer SPAN Calcualation	<u>7,690,844</u>
Proprietary Capital Charges	<u>19,859,829</u>
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u>4</u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]
	<u>- []</u>

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

Er Fil Fo Su	ITIAL nd Date:10/30/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC nrm:Daily Seg - FOCUS II nbmit Date:10/31/2013 aily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>61,155,613</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>87,425,249</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,269,636</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b>29,874,082</b> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>29,874,082</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,994</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,994</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>57,432,127</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-<b>954</b></u> [7615] <u><b>57,431,173</b></u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>87,425,249</u> [7770]

End Firr For Sul	FIAL d Date:10/30/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/31/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	605,958,558 [7010]
2.	B. Securities (at market) Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>39,608,538</u> [7020] <u>-26,821,199</u> [7030]
2. 3.	Exchange traded options	<u>-20,021,199</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	<b>42,584,712</b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-33,561,629</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>627,768,980</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>5,908,371</u> [7045]
	Less: amount offset by customer securities	<u>-2,975</u> [7047] <u>5,905,396</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>633,674,376</u> [7060]
_	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>32,517,809</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>39,608,538</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)	<b>0</b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u><b>0</b></u> [7132]
4.4	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	CEE COZ ZAC [Z140]
	<ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> </ul>	<u>655,627,746</u> [7140] <u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	727,754,093 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>94,079,717</u> [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	
1.	Cleared Swaps Customer Requirements	
1.	Net ledger balance A. Cash	<b>0</b> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
3.	Cleared swaps options	<u>•</u> [0020]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9. 10.	Net settlement from (to) derivatives clearing organizations Cleared swaps options	<u>0</u> [8660]
10.	A. Value of open cleared swaps long option contracts	<b>0</b> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</u> [8680]
11.	Net equities with other FCMs	<u>o</u> [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b>0</b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0</b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

# 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

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Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	<u>Cliffe Allen</u>
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	<u>cliffe.allen@morganstanleysmith</u>
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	_
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
<ul> <li>b. Minimum percentage of customer secured funds required: % ; or</li> </ul>	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of cleared swaps customer collateral required: $\%$ ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>o o</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>o o</u>
Current ANC: on	<u>3,879,618,000 30-OCT-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>v</u>
Customer SPAN Calculation	<u>239,022,797</u>
Non-Customer SPAN Calcualation	7,575,355
Proprietary Capital Charges	19,727,852
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	<u>1,355</u> [8070]
Percentage of customer who are speculative traders	<u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>96</u> [8073]
Percentage of day traders	<u><b>4</b></u> [8074]
Number of customers trading at reportable levels	<u>114</u> [8075]
Do any customers have direct access to the exchange?	<u>No</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

#### INITIAL End Date: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 <u>3</u> system?

End Firm For Sul	TIAL d Date:10/31/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:11/1/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>55,630,840</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>86,424,748</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>30,793,908</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b>29,474,549</b> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>29,474,549</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>119,995</u> [7540]
•	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>119,995</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>56,831,364</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-1,160</u> [7615] <u>56,830,204</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	0 [70:40]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
~	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	• [770]
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
0	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6. 7	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>86,424,748</u> [7770]

	<b>FIAL</b>	
	1 Date:10/31/2013	
	n Name: MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:11/1/2013	
	ily Segregation - Segregation Statement	
1.	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance A. Cash	<b>593,617,169</b> [7010]
	B. Securities (at market)	<u>39,593,864</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-25,687,154</u> [7030]
3.	Exchange traded options	<u></u> [/ 000]
	A. Add market value of open option contracts purchased on a contract market	<b>42,130,940</b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-32,086,945 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	617,567,874 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,392,444</u> [7045]
	Less: amount offset by customer securities	<u>-6,453</u> [7047] <u>2,385,991</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>619,953,865</u> [7060]
_	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b>26,158,946</b> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>39,593,864</u> [7090]
8.	market) Margins on deposit with derivatives clearing organizations of contract markets	
0.	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	T(
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>656,829,161</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
12.	market)	0 [7170]
12.	Segregated funds on hand Total amount in segregation (add lines 7 through 12)	<u>0</u> [7170] <u>722,581,971</u> [7180]
13.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>102,628,106</u> [7190]
		102,020,100 [/ 180]

# 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 SWAFS COSTOWER SEGREGATION REQUIREMENTS	
	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
2. 3.	Cleared swaps options	<u>u</u> [6520]
5.		0 [9520]
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
4	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. 5	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	a (0500)
	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>0</u> [8590]
_	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	0
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b>0 0</b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	<b>_</b>
	/	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

# SIDR REPORT

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

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

Firm Name	MORGAN STANLEY SMITH BARNE	Y 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

## Carrying Broker Relationships

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

Firm Name	MORGAN STANLEY SMITH BARNEY	Y 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

#### Foreign Exempt Carrying Broker Relationships

Name

<u>Country</u>

Active

Date Added

Firm Name	MORGAN STANLEY SMITH BARNEY	' LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	10/31/2013		
		Submit Date	Cliffe Allen, 11/01/2013

### **Clearing House Relationships**

Name

<u>Country</u>

<u>Active</u>

DateAdded

Firm Name	MORGAN STANLEY SMITH BARNEY	' LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	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	722,581,971	9699

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

### 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	86,424,748	8699

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	10/31/2013

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	0	7699

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	10/31/2013
	Submit Date

Cliffe Allen, 11/01/2013

Itemized Details		
	Total Amount	Amount Subject To Repo
Box8245		
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
	29,474,549	0
Box8695 CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
	0	0
MORGAN STANLEY & CO LLC BANK OF NEW YORK		0
	119,995	
CITIBANK N A	0	0
Box8697	119,995	0
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
	56,830,204	0
Box9697 CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0 0
HSBC BANK USA N.A.	0 0	
		0
	39,717,573	0
MORGAN STANLEY & CO LLC	617,111,588	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box9698	656,829,161	0
CITIGROUP GLOBAL MARKETS INC	0	0

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone	212-276-3503
Contact Email	cliffe.allen@morganstanley.
End Date	10/31/2013
	Submit Date

		Submit Date	Cliffe Allen, 11/01/2013	
JP MORGAN	CHASE LONDON	0		0
HSBC BANK	USA N.A.	0		0
MIZUHO SEC	CURITIES USA INC	0		0
MORGAN ST	ANLEY & CO LLC	0		0
BANK OF NE	WYORK	39,593,864		0
CITIBANK N	A	0		0
		39,593,864		0
Box9730				
CITIGROUP	GLOBAL MARKETS INC	0		0
JP MORGAN	CHASE LONDON	10,542,547		0
HSBC BANK	USA N.A.	0		0
MIZUHO SEC	CURITIES USA INC	0		0
MORGAN ST	ANLEY & CO LLC	0		0
BANK OF NE	WYORK	0		0
CITIBANK N	A	15,616,399		0
		26,158,946		0