WINJAMMER FILING

INITIAL End Date:9/2/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/3/2013

INITIAL End Date:9/2/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/3/2013 Daily Segregation - Cover Page

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Contact Email Address cliffe_allen@morganstanleysmi Contact Email Address cliffe_allen@morganstanleysmi FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or 0 b. Minimum percentage of customer segregated funds required: % ; or 0 0 c. Dollar amount range between: and ; or 0 0 d. Percentage range of customer segregated funds required between: % and %. 5 10 FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum percentage of customer secured funds required: % ; or 0 a. Minimum percentage of customer secured funds required between: % and %. 5 10 5 10 FCM's Cleared Swaps Customer secured funds required between: % and %. 5 10 5 10 FCM's Cleared Swaps Customer collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or 0 0 b. Minimum percentage of cleared swaps customer collateral required: % ; or 0 0 0 c. Dollar amount range between: and ; or 0 0 0 0 b. Minimum percentage of cleared swaps customer collateral required: % ; or 0 0 0 0 c. Dollar amount range between: and ; or 0 0 0	<u>ith</u>
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Foreign Profit/Loss <u>0</u> Proprietary Open Trade Equity	
Proprietary Open Trade Equity	
Domestic OTE 0	
Foreign OTE <u>0</u>	
SPAN Customer SPAN Calculation 243.104.233	
Customer SPAN Calculation243,104,233Non-Customer SPAN Calculation4,415,853	
Proprietary Capital Charges <u>19,801,607</u>	
Minimum Dollar Amount Requirement [1,000,000 [7465]	
Other NFA Dollar Amount Requirement 0 [7475]	
Number of active customer accounts <u>1,700</u> [8070]	
Percentage of customer who are speculative traders <u>84</u> [8071]	
Percentage of customers who are hedge traders <u>16</u> [8072]	
Percentage of position traders 91 [8073]	
Percentage of day traders <u>9</u> [8074]	
Number of customers trading at reportable levels <u>125</u> [8075]	
Do any customers have direct access to the exchange? <u>0</u> [8076]	
Do you offer reduced intraday margin rates to customers? <u>0</u> [8077]	
If so, what is the lowest intraday margin rate offered to customers? <u>0</u> [8078]	

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 FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY Amount to be set aside in separate section 30.7 accounts Total funds in separate section 30.7 accounts Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS Cash in banks A. Banks located in the United States B. Other banks designated by the Commission Q [7520] 19,266,745 [7530] Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission Q [7540] Equities with registered futures commission merchants A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts
 2. Total funds in separate section 30.7 accounts 3. Excess (deficiency) - (subtract line 1 from line 2) FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States B. Other banks designated by the Commission Q [7520] 19,266,745 [7530] 2. Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by the Commission Q [7540] Q [7570] 3. Equities with registered futures commission merchants A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts
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FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 19,266,745 [7500] B. Other banks designated by the Commission 0 [7520] 19,266,745 [7530] 2. Securities A. In safekeeping with banks located in the United States 0 [7540] B. In safekeeping with other banks designated by the Commission 0 [7560] 0 [7570] 3. Equities with registered futures commission merchants A. Cash 65,811,586 [7580] B. Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts 0 [7600]
1.Cash in banks19,266,745 [7500]A. Banks located in the United States9 [7520] 19,266,745 [7530]B. Other banks designated by the Commission9 [7520] 19,266,745 [7530]2.SecuritiesA. In safekeeping with banks located in the United States9 [7540]B. In safekeeping with other banks designated by the Commission9 [7560] 0 [7570]3.Equities with registered futures commission merchants65,811,586 [7580]A. Cash65,811,586 [7580]9 [7590]B. Securities0 [7500]0 [7600]
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A. Cash 65,811,586 [7580] B. Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts 0 [7600]
B. Securities 0 [7590]C. Unrealized gain (loss) on open futures contracts 0 [7600]
C. Unrealized gain (loss) on open futures contracts
E. Value of short option contracts <u>-6,367</u> [7615] <u>65,805,219</u> [7620]
4. Amounts held by clearing organizations of foreign boards of trade
A. Cash <u>0</u> [7640]
B. Securities 0 [7650]
C. Amount due to (from) clearing organization - daily variation 0 [7660]
D. Value of long option contracts
E. Value of short option contracts 0 [7675] 0 [7680]
5. Amounts held by members of foreign boards of trade
A. Cash <u>0</u> [7700]
B. Securities
C. Unrealized gain (loss) on open futures contracts
D. Value of long option contracts
E. Value of short option contracts <u>0</u> [7735] <u>0</u> [7740]
6. Amounts with other depositories designated by a foreign board of trade <u>0</u> [7760]
7.Segregated funds on hand 0 [7765]
8. Total funds in separate section 30.7 accounts <u>85,071,964</u> [7770]

	d Date:9/2/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/3/2013	
Da	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>628,850,015</u> [7010]
	B. Securities (at market)	<u>34,533,598</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-28,777,214</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>53,722,417</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-28,380,900</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>659,947,916</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,522,213</u> [7045]
-	Less: amount offset by customer securities	<u>-63,801</u> [7047] <u>2,458,412</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>662,406,328</u> [7060]
_	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>32,827,222</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>34,533,598</u> [7090]
0	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)	6 [7 120]
9. 10.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options A. Value of open long option contracts	6 [7 122]
	B. Value of open short option contracts	<u>0</u> [7132]
11.	Net equities with other FCMs	<u>0</u> [7133]
	A. Net liquidating equity	690,344,533 [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7160]
	market)	
12.	Segregated funds on hand	0 [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>757,705,353</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>95,299,025</u> [7190]
		<u></u>

INITIAL End Date:9/2/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/3/2013 Daily Segregation - 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 Net ledger balance	
1.	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	0 [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]
7	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks A. Cash	0 [9600]
		<u>0</u> [8600] <u>0</u> [8610]
	B. Securities representing investments of cleared swaps customers' funds (at market) 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>v</u> [8820]
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)	0 [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<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> 0 0 [9715]
13.	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. 14.	Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8720] <u>0</u> [8730]
14.	line 13)	<u>u</u> [0730]

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Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	<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 c. Dollar amount range between: and ; or	<u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>0 0</u> <u>5 10</u>
u. 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> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> <u>0</u>
Current ANC: on	<u>3,557,757,000 30-AUG-2013</u>
Broker Dealer Minimum	0
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0</u> <u>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	044 000 405
Customer SPAN Calculation	<u>244,892,495</u>
Non-Customer SPAN Calcualation	<u>5,466,580</u>
Proprietary Capital Charges	20,028,726
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465] <u>0</u> [7475]
Other NFA Dollar Amount Requirement Number of active customer accounts	<u>0</u> [7475] <u>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>64</u> [8071] <u>16</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>125</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

INITIAL End Date:9/3/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/4/2013 For which products are the lowest intraday margin rates offered? <u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

Enc Firr For Sut	TAL I Date:9/3/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:9/4/2013 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>62,286,071</u> [7360]
2.	Total funds in separate section 30.7 accounts	86,353,311 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	24,067,240 [7380]
1.	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks A. Banks located in the United States	10 395 367 [7500]
		<u>19,385,367</u> [7500] 0 [7520] 19 385 367 [7520]
2.	B. Other banks designated by the Commission Securities	<u>0</u> [7520] <u>19,385,367</u> [7530]
۷.	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>66,970,829</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	-2,885 [7615] <u>66,967,944</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>o</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. 8.	Segregated funds on hand	<u>0</u> [7765]
о.	Total funds in separate section 30.7 accounts	<u>86,353,311</u> [7770]

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	d Date:9/3/2013	
	n Name: MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/4/2013	
	ily Segregation - Segregation Statement	
Du		
1.	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance A. Cash	620 052 504 [7010]
	B. Securities (at market)	<u>629,952,504</u> [7010] <u>33,806,523</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-21,569,903</u> [7030]
2. 3.	Exchange traded options	<u>-21,369,905</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	<u>57,572,808</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-26,530,969</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>673,230,963</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	<u></u> [1010]
	debit balances - gross amount	<u>2,477,064</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,477,064</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	675,708,027 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>30,344,714</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>33,806,523</u> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
0	market)	
9. 10	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	0 [7400]
	A. Value of open long option contracts	<u>0</u> [7132]
11.	B. Value of open short option contracts Net equities with other FCMs	<u>0</u> [7133]
	A. Net liquidating equity	<u>703,304,174</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>703,304,174</u> [7140] <u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7160]
	market)	<u>▼</u> [, , , , , ,]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>767,455,411</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>91,747,384</u> [7190]
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INITIAL End Date:9/3/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/4/2013 Daily Segregation - 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 Net ledger balance	
1.	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	0 [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]
7	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks A. Cash	0 [9600]
		<u>0</u> [8600] <u>0</u> [8610]
	B. Securities representing investments of cleared swaps customers' funds (at market) 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>v</u> [8820]
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)	0 [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<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> 0 0 [9715]
13.	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. 14.	Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8720] <u>0</u> [8730]
14.	line 13)	<u>u</u> [0730]

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

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

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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>o</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>o</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> <u>0</u>
Current ANC: on	<u>3,568,895,000</u> 03-SEP-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>u</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>v</u>
Customer SPAN Calculation	<u>251,623,919</u>
Non-Customer SPAN Calcualation	<u>5,600,395</u>
Proprietary Capital Charges	20,577,945
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>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>125</u> [8075]
Do any customers have direct access to the exchange?	<u>0</u> [8076]
Do you offer reduced intraday margin rates to customers?	<u>0</u> [8077]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

INITIAL End Date:9/4/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/5/2013 For which products are the lowest intraday margin rates offered? <u>3</u> [8080] 9. Lowest round turn commission rate offered 11. Highest round turn commission rate offered <u>**90**</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

INITIAL End Date:9/4/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/5/2013 Daily Segregation - Secured Amounts	
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1. Amount to be set aside in separate section 30.7 accounts	<u>63,008,582</u> [7360]
2. Total funds in separate section 30.7 accounts	<u>90,302,741</u> [7370]
3. Excess (deficiency) - (subtract line 1 from line 2)	<u>27,294,159</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	<u>21,942,071</u> [7500]
B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,942,071</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>68,362,890</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>-2,220</u> [7615] <u>68,360,670</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]
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	90,302,741 [7770]

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24	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash B. Securities (at market)	<u>620,996,653</u> [7010] <u>33,756,058</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-30,800,453</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>57,297,414</u> [7032] <u>-27,151,581</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>654,098,091</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,624,454</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,624,454</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>656,722,545</u> [7060]
-	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>18,005,253</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>33,756,058</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>699,494,244</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>751,255,555</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	94,533,010 [7190]

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

	STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
1.	Cleared Swaps Customer Requirements Net ledger balance	
1.	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	0 [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]
7	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks A. Cash	0 [9600]
		<u>0</u> [8600] <u>0</u> [8610]
	B. Securities representing investments of cleared swaps customers' funds (at market) 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>v</u> [8820]
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)	0 [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<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> 0 0 [9715]
13.	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. 14.	Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8720] <u>0</u> [8730]
14.	line 13)	<u>u</u> [0730]

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INITIAL End Date:9/5/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/6/2013

INITIAL End Date:9/5/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/6/2013 Daily Segregation - Cover Page

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Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	<u>Cliffe Allen</u>
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	<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</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5</u> <u>10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<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>3,561,290,000</u> 04-SEP-2013
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</u> 0
Foreign Debit/Deficit	<u>0</u> 0
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>253,327,480</u>
Non-Customer SPAN Calcualation	<u>5,506,577</u>
Proprietary Capital Charges	<u>20,706,725</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>1,700</u> [8070]
Percentage of customer who are speculative traders	<u>84</u> [8071]
Percentage of customers who are hedge traders	<u>16</u> [8072]
Percentage of position traders	<u>91</u> [8073]
Percentage of day traders	<u>9</u> [8074]
Number of customers trading at reportable levels	<u>125</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:9/5/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/6/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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?

Firn Fori Sub	TAL Date:9/5/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II mit Date:9/6/2013 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>65,932,574</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>92,709,643</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,777,069</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>21,912,459</u> [7500]
_	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,912,459</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>70,799,586</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>-2,402</u> [7615] <u>70,797,184</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
_	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
•	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>92,709,643</u> [7770]

	d Date:9/5/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II omit Date:9/6/2013	
	ily Segregation - Segregation Statement	
Da		
1	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	COZ COE 004 (2040)
	A. Cash B. Securities (at market)	<u>627,995,881</u> [7010]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>33,683,158</u> [7020] <u>-44,810,076</u> [7030]
2. 3.	Exchange traded options	<u>-44,010,070</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	<u>58,825,229</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,252,810</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>648,441,382</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>2,254,983</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,254,983</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>650,696,365</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>26,529,583</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>33,683,158</u> [7090]
0	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	0 [7400]
	A. Cash B. Seguriting representing investments of gustomere' funds (et market)	<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] 0 [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>-</u> []
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	0 [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	683,816,107 [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]
4.0	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	744,028,848 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	93,332,483 [7190]

INITIAL End Date:9/5/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/6/2013 Daily Segregation - Swaps Statement

	STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
1.	Cleared Swaps Customer Requirements Net ledger balance	
1.	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	0 [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]
7	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks A. Cash	0 [9600]
		<u>0</u> [8600] <u>0</u> [8610]
	B. Securities representing investments of cleared swaps customers' funds (at market) 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>v</u> [8820]
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)	0 [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<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> 0 0 [9715]
13.	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. 14.	Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8720] <u>0</u> [8730]
14.	line 13)	<u>u</u> [0730]

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INITIAL End Date:9/6/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/9/2013

INITIAL End Date:9/6/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/9/2013 Daily Segregation - Cover Page

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Name of Company	
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/a Customer Corregated Funda Desidual Interact Terract (abases ana)	
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	<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 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
Current ANC: on	<u>3,574,747,000 05-SEP-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u> 0
Foreign Debit/Deficit	<u>0</u> 0
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>u</u>
Proprietary Open Trade Equity	•
Domestic OTE	<u>0</u>
Foreign OTE SPAN	<u>0</u>
Customer SPAN Calculation	250 564 248
Non-Customer SPAN Calculation	<u>250,564,248</u> 4 994 013
Proprietary Capital Charges	<u>4,994,013</u> <u>20,444,661</u>
Minimum Dollar Amount Requirement	
Other NFA Dollar Amount Requirement	<u>1,000,000</u> [7465] <u>0</u> [7475]
Number of active customer accounts	<u>6</u> [7473] <u>1,440</u> [8070]
Percentage of customer who are speculative traders	<u>1,440</u> [8070] <u>86</u> [8071]
Percentage of customers who are hedge traders	<u>14</u> [8072]
Percentage of position traders	<u>14</u> [8072] <u>95</u> [8073]
Percentage of day traders	<u>5</u> [8073] <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]
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INITIAL End Date:9/6/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/9/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

End Firi For Sul	FIAL d Date:9/6/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:9/9/2013 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>66,683,211</u> [7360]
2.	Total funds in separate section 30.7 accounts	93,204,947 [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,521,736</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>22,000,385</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>22,000,385</u> [7530]
2.	Securities	
	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	74 007 040 [7500]
	A. Cash	<u>71,207,948</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>-3,386</u> [7615] <u>71,204,562</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]
5.	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade A. Cash	0 [7700]
	B. Securities	<u>0</u> [7700] <u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7710] <u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7720]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>u</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
7. 8.	Total funds in separate section 30.7 accounts	<u>93,204,947</u> [7770]
0.		<u>33,207,377</u> [///0]

	d Date:9/6/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/9/2013	
Da	Ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>628,463,840</u> [7010]
2	B. Securities (at market)	33,685,498 [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-49,630,692</u> [7030]
э.	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 	58,729,558 [7032]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>-25,865,522</u> [7033] <u>645,382,682</u> [7040]
 5.	Accounts liquidating to a deficit and accounts with	<u>043,302,002</u> [/ 040]
0.	debit balances - gross amount	<u>2,355,512</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,355,512</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>647,738,194</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	<u></u> [,]
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>18,147,481</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	33,685,498 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
11.	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	COD E29 225 [7140]
	 A. Net liquidating equity B. Securities representing investments of customers' funds (at market) 	<u>690,528,325</u> [7140] <u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>742,361,304</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	94,623,110 [7190]
		<u></u> []

INITIAL End Date:9/6/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/9/2013 Daily Segregation - Swaps Statement

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

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

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

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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 b. Minimum percentage of customer segregated funds required: % ; or c. Dollar amount range between: and ; or d. Percentage range of customer segregated funds required between: % and %.	0 0 0 0 5 10
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required: % ; or c. Dollar amount range between: and ; or d. Percentage range of customer secured funds required between: % and %.	0 0 0 0 5 10
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required: % ; or c. Dollar amount range between: and ; or d. Percentage range of cleared swaps customer collateral required between: % and %.	0 0 0 0 0 0
Current ANC: on Broker Dealer Minimum Debit/Deficit - CustomersCurrent AmountGross Amount Domestic Debit/Deficit	<u>3,562,901,000</u>
Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount Domestic Debit/Deficit Foreign Debit/Deficit	0 0 0 0 0 0
Proprietary Profit/Loss Domestic Profit/Loss Foreign Profit/Loss Proprietary Open Trade Equity Domestic OTE	0 0 0
Foreign OTE SPAN Customer SPAN Calculation	<u>0</u> <u>0</u> <u>250,721,670</u>
Non-Customer SPAN Calcualation Proprietary Capital Charges Minimum Dollar Amount Requirement Other NFA Dollar Amount Requirement Number of active customer accounts Percentage of customer who are speculative traders Percentage of customers who are hedge traders Percentage of position traders Percentage of day traders Percentage of day traders Number of customers trading at reportable levels Do any customers have direct access to the exchange? Do you offer reduced intraday margin rates to customers? If so, what is the lowest intraday margin rate offered to customers?	5,152,311 20,469,918 1,000,000 [7465] 0 [7475] 1,440 [8070] 86 [8071] 14 [8072] 95 [8073] 5 [8074] 114 [8075] No [8076] No [8077] 0 [8078]

INITIAL End Date:9/9/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/10/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/9/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:9/10/2013 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>65,016,577</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>91,839,074</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,822,497</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>22,032,449</u> [7500]
-	B. Other banks designated by the Commission	<u>0</u> [7520] <u>22,032,449</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>69,807,227</u> [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>-602</u> [7615] <u>69,806,625</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
_	E. Value of short option contracts	<u>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>91,839,074</u> [7770]

	I Date:9/9/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II omit Date:9/10/2013	
	ly Segregation - Segregation Statement	
Dai		
4	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>633,150,464</u> [7010]
2.	B. Securities (at market)	33,712,830 [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market Exchange traded options	<u>-42,658,003</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	<u>56,076,898</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-24,092,441</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>656,189,748</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	<u></u>
	debit balances - gross amount	2,391,341 [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,391,341</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>658,581,089</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	19,590,395 [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>33,712,830</u> [7090]
_	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
9.	market) Net settlement from (to) derivatives clearing organizations of contract markets	0 [7 120]
3. 10.	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>689,725,886</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>743,029,111</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,448,022</u> [7190]

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

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

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INITIAL End Date:9/10/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/11/2013

INITIAL End Date:9/10/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/11/2013 Daily Segregation - Cover Page

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Name of Company Contact Name	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen
Contact Phone Number	
	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	<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> </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>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> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
Current ANC: on	<u>3,569,226,000 09-SEP-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>
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>253,261,520</u>
Non-Customer SPAN Calcualation	<u>5,261,147</u>
Proprietary Capital Charges	<u>20,681,813</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	<u>95</u> [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:9/10/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/11/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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 Fir Fo Su	ITIAL nd Date:9/10/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC nrm:Daily Seg - FOCUS II nbmit Date:9/11/2013 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>66,179,441</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>93,023,223</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,843,782</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	22,035,069 [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>22,035,069</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	70,988,259 [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>-105</u> [7615] <u>70,988,154</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>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>93,023,223</u> [7770]

INI	FIAL	
	d Date:9/10/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
Sul	omit Date:9/11/2013	
Da	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	637,486,541 [7010]
	B. Securities (at market)	<u>33,723,300</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-54,259,384</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>52,227,796</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-26,554,364</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>642,623,889</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,401,681</u> [7045]
•	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,401,681</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>645,025,570</u> [7060]
7	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts A. Cash	24 442 042 [2020]
	A. Cash B. Securities representing investments of customers' funds (at market)	<u>34,442,012</u> [7070] <u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7080] <u>33,723,300</u> [7090]
	market)	<u>33,723,300</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>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>669,886,964</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] 738,052,276 [7180]
13. 14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>93,026,706</u> [7180]
		<u>33,020,700</u> [7130]

INITIAL End Date:9/10/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/11/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

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INITIAL End Date:9/11/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/12/2013

INITIAL End Date:9/11/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/12/2013 Daily Segregation - Cover Page

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Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	<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	0 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	0 0
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	0 0
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>3,571,051,000</u> 10-SEP-2013
Broker Dealer Minimum	
Debit/Deficit - CustomersCurrent AmountGross Amount	<u>0</u>
Domestic Debit/Deficit	٥
Foreign Debit/Deficit	<u>0</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u>u</u> <u>u</u>
Domestic Debit/Deficit	<u>o o</u>
Foreign Debit/Deficit	
Proprietary Profit/Loss	<u>u</u> <u>u</u>
Domestic Profit/Loss	٥
Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>0</u>
Domestic OTE	٥
Foreign OTE	<u>0</u> 0
SPAN	<u>v</u>
Customer SPAN Calculation	<u>252,605,977</u>
Non-Customer SPAN Calculation	<u>5,583,886</u>
Proprietary Capital Charges	<u>20,655,189</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>0</u> [/ 4/ 3] <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	<u>95</u> [8073]
Percentage of day traders	<u>5</u> [8073] <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]
n so, what is the lowest initialay margin rate offered to eastomers:	

INITIAL End Date:9/11/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/12/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/11/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/12/2013 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>62,380,548</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>93,380,640</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>31,000,092</u> [7380]
4	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	22 068 048 [7500]
	 A. Banks located in the United States B. Other banks designated by the Commission 	<u>22,068,018</u> [7500] <u>0</u> [7520] <u>22,068,018</u> [7530]
2.	Securities	<u>0</u> [7520] <u>22,066,016</u> [7550]
۲.	A. In safekeeping with banks located in the United States	0 [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	<u>•</u> [1000] <u>•</u> [1010]
	A. Cash	<u>71,312,690</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	0 [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	<u>-68</u> [7615] <u>71,312,622</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>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>93,380,640</u> [7770]

End	ГІАL d Date:9/11/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/12/2013	
Da	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>645,709,621</u> [7010]
2	B. Securities (at market)	<u>33,738,637</u> [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-53,415,070</u> [7030]
э.	Exchange traded options	49 935 963 (2030)
	 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>48,835,962</u> [7032]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>-25,010,594</u> [7033] <u>649,858,556</u> [7040]
т . 5.	Accounts liquidating to a deficit and accounts with	<u>049,030,530</u> [/040]
0.	debit balances - gross amount	<u>2,509,588</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,509,588</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>652,368,144</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	<u></u> []
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>37,745,518</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	33,738,637 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
_	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
4.4	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	672,730,935 [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>0</u> [7 170] 744,215,090 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>91,846,946</u> [7190]
		<u></u>

INITIAL End Date:9/11/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/12/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

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INITIAL End Date:9/12/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/13/2013

INITIAL End Date:9/12/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/13/2013 Daily Segregation - Cover Page

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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
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> </u>
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	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> 0
c. Dollar amount range between: and ; or	 0 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
	<u>•</u> <u>•</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	0
b. Minimum percentage of cleared swaps customer collateral required: %; or	<u>0</u> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
	<u>•</u> •
Current ANC: on	<u>3,573,060,000 11-SEP-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u> 0 0 </u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u> </u>
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	00
Proprietary Profit/Loss	<u> </u>
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	-
Customer SPAN Calculation	<u>254,012,584</u>
Non-Customer SPAN Calcualation	<u>5,483,793</u>
Proprietary Capital Charges	20,759,710
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	<u>95</u> [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]
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INITIAL End Date:9/12/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/13/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>3.00</u> [8080] 11. Highest round turn commission rate offered <u>90.00</u> [8081] 12. Is the system used to monitor customer risk a proprietary, purchased or leased <u>3</u> system?

Er Fii Fo Su	TIAL d Date:9/12/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/13/2013 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>61,716,337</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>92,954,639</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>31,238,302</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>22,049,532</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>22,049,532</u> [7530]
2.	Securities	
	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	70 005 440 (7500)
	A. Cash	<u>70,905,110</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</u> [7615] <u>70,905,107</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 D. Value of long option contracts	<u>0</u> [7660]
	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.	All 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>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>o</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>92,954,639</u> [7770]

Enc Firr For	ΓΙΑL I Date:9/12/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II pmit Date:9/13/2013	
	ly Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>646,494,460</u> [7010]
	B. Securities (at market)	<u>33,755,566</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-63,972,918</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>49,711,075</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,625,743</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>640,362,440</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,400,240</u> [7045]
e	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,400,240</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>642,762,680</u> [7060]
7.	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts A. Cash	42 856 004 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>42,856,994</u> [7070] <u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>33,755,566</u> [7090]
	market)	<u></u> [100]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	0 [7100]
	B. Securities representing investments of customers' funds (at market)	0 [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7120]
	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	659,431,120 [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]
13.	Total amount in segregation (add lines 7 through 12)	<u>0</u> [7170] <u>736,043,680</u> [7180]
10. 14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>93,281,000</u> [7190]

INITIAL End Date:9/12/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/13/2013 Daily Segregation - Swaps Statement

	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	FUNDS IN CLEARED SWAFS COSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>0</u> [8500]
	B. Securities (at market)	<u>o</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>o</u> [8520]
2. 3.	Cleared swaps options	<u>v</u> [0520]
0.	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts purchased	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
 5.	Accounts liquidating to a deficit and accounts with	<u>u</u> [0000]
0.	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590] <u>o</u> [8590]
0.	Funds in Cleared Swaps Customer Segregated Accounts	<u>u</u> [0090]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>0</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	<u>u</u> [0020]
0.	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</u> [8660]
10.	Cleared swaps options	<u>•</u> [0000]
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>o</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	0
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	<u> </u>
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STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/13/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/16/2013

INITIAL End Date:9/13/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/16/2013 Daily Segregation - Cover Page

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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> <u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	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	<u>0</u>
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 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
Current ANC: on	<u>3,561,527,000 12-SEP-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	<u>v</u>
Domestic Debit/Deficit	٥
Foreign Debit/Deficit	<u>0</u> <u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	<u>u</u> <u>u</u>
Domestic Debit/Deficit	<u>0 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</u>
Domestic OTE	0
	<u>0</u> 0
Foreign OTE SPAN	<u>v</u>
Customer SPAN Calculation	<u>249,785,509</u>
Non-Customer SPAN Calculation	<u>5,654,756</u>
	<u>5,654,756</u> <u>20,435,221</u>
Proprietary Capital Charges	
Minimum Dollar Amount Requirement	<u>1,000,000</u> [7465]
Other NFA Dollar Amount Requirement Number of active customer accounts	<u>0</u> [7475]
Percentage of customer who are speculative traders	<u>1,440</u> [8070] 86 [8071]
Percentage of customers who are hedge traders	<u>86</u> [8071] 14 [8072]
	<u>14</u> [8072] 95 [8073]
Percentage of position traders	95 [8073] 5 [8074]
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] No [8077]
Do you offer reduced intraday margin rates to customers?	<u>No</u> [8077] 0 [8078]
If so, what is the lowest intraday margin rate offered to customers?	<u>0</u> [8078]

INITIAL End Date:9/13/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/16/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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 Fi F S	IITIAL nd Date:9/13/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC orm:Daily Seg - FOCUS II ubmit Date:9/16/2013 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>63,145,864</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>87,197,391</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	24,051,527 [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>22,368,587</u> [7500]
2	B. Other banks designated by the Commission	<u>0</u> [7520] <u>22,368,587</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	64 929 904 [7590]
	B. Securities	<u>64,828,804</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>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>64,828,804</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	<u>0</u> [/010] <u>04,020,004</u> [/020]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>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> [(6)6] <u>•</u> [(666]
•••	A. Cash	<u>0</u> [7700]
	B. Securities	0 [7710]
	C. Unrealized gain (loss) on open futures contracts	0 [7720]
	D. Value of long option contracts	0 [7730]
	E. Value of short option contracts	0 [7735] 0 [7740]
6.	Amounts with other depositories designated by a foreign board of trade	0 [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	87,197,391 [7770]

	FIAL CONTRACTOR CONTRACT	
	I Date:9/13/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/16/2013	
Da	ly Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>650,163,954</u> [7010]
	B. Securities (at market)	<u>33,766,747</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-62,728,502</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	49,976,227 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,777,597</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>645,400,829</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,142,190 [7045]
6.	Less: amount offset by customer securities	<u>-1,039</u> [7047] <u>2,141,151</u> [7050]
0.	Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS	<u>647,541,980</u> [7060]
7.	Deposited in segregated funds bank accounts	
7.	A. Cash	42,635,904 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>42,033,304</u> [7070] <u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>33,766,747</u> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	0 [7100]
	B. Securities representing investments of customers' funds (at market)	0 [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>662,002,025</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<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)	738,404,676 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	90,862,696 [7190]

INITIAL End Date:9/13/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/16/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

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

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

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

Name of Company	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	212-276-3503
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<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 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
Current ANC: on	<u>3,565,880,000 13-SEP-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u> <u>0</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Proprietary Profit/Loss	
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>u</u>
Proprietary Open Trade Equity	0
Domestic OTE	<u>0</u>
Foreign OTE SPAN	<u>o</u>
SPAN Customer SPAN Calculation	264,202,629
Non-Customer SPAN Calculation	<u>264,202,629</u> <u>6,928,907</u>
Proprietary Capital Charges	<u>6,926,907</u> 21,690,523
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	<u>95</u> [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:9/16/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/17/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/16/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/17/2013 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>65,275,722</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,488,718</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>25,212,996</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>24,885,634</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>24,885,634</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>65,603,084</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>65,603,084</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]
5.	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade A. Cash	0 [77 00]
	A. Cash B. Securities	<u>0</u> [7700]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7710]
	D. Value of long option contracts	<u>0</u> [7720]
	E. Value of short option contracts	<u>0</u> [7730] <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 [7760]
0. 7.	Segregated funds on hand	<u>0</u> [7765]
7. 8.	Total funds in separate section 30.7 accounts	<u>0</u> [7765] 90,488,718 [7770]
0.	1 otal 10103 11 Separate Section 30.1 accounts	30,400,710 [///0]

	FIAL	
	d Date:9/16/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/17/2013	
	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>652,889,811</u> [7010]
	B. Securities (at market)	<u>33,799,708</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-47,272,419 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	45,027,358 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-25,916,439</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	658,528,019 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,480,113</u> [7045]
•	Less: amount offset by customer securities	<u>-12,132</u> [7047] <u>2,467,981</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>660,996,000</u> [7060]
7	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	40 884 404 [2020]
	A. Cash B. Securities representing investments of customers' funds (at market)	<u>40,884,101</u> [7070] <u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7080] <u>33,799,708</u> [7090]
	market)	<u>33,733,700</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	0 [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	678,952,527 [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	0 [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>753,636,336</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>92,640,336</u> [7190]
		<u></u>

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

	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>u</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 parchased	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>o</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u>u</u> [0000]
0.	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
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	0 [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	
	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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>0</u> [8730]
	line 13)	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

SIDR REPORT

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

Cliffe Allen, 09/17/2013

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

Submit Date

Cliffe Allen, 09/17/2013

Depository Relationships

<u>Name</u>	<u>Country</u>	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	09/16/2013				
		Output to Data	0:4-	A 11	00/47/0040

Submit Date

Cliffe Allen, 09/17/2013

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	(LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	09/16/2013		
		Submit Date	Cliffe Allen, 09/17/2013

Foreign Exempt Carrying Broker Relationships

Name

<u>Country</u>

<u>Active</u>

Date Added

Firm Name	MORGAN STANLEY SMITH BARNEY	' LLC	
Contact Name	Cliffe Allen		
Contact Phone	212-276-3503		
Contact Email	cliffe.allen@morganstanley.		
End Date	09/16/2013		
		Submit Date	Cliffe Allen, 09/17/2013

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	09/16/2013		
		Submit Date	Cliffe Allen, 09/17/2013

Segregation Investment Detail

1.	Cash at Banks	40,884,102	9730
2.	US Government Securities	0	9600
3.	Bank Certificates of Deposit	0	9610
4.	Money Market Funds	0	9620
5.	Municipal Securities	0	9635
6.	Government Sponsored Enterprise Securities	0	9655
7.	Customer Owned Investments	33,799,708	9698
8.	Receivables from FCMs	678,952,527	9697
	Total	753,636,337	9699

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

Submit Date

Cliffe Allen, 09/17/2013

Secured Investment Detail

1.	Cash at Banks	24,885,633	8245
2.	US Government Securities	0	8600
3.	Bank Certificates of Deposit	0	8610
4.	Money Market Funds	0	8620
5.	Municipal Securities	0	8630
6.	Government Sponsored Enterprise Securities	0	8650
7.	Customer Owned Investments	0	8695
8.	Receivables from FCMs	65,603,084	8697
	Total	90,488,717	8699

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

Submit Date

Cliffe Allen, 09/17/2013

Swaps Investment Detail

1.	Cash at Banks	0	7245
2.	US Government Securities	0	7600
3.	Bank Certificates of Deposit	0	7610
4.	Money Market Funds	0	7620
5.	Municipal Securities	0	7630
6.	Government Sponsored Enterprise Securities	0	7650
7.	Customer Owned Investments	0	7695
8.	Receivables from FCMs	0	7697
	Total	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	09/16/2013
	Submit Date

Cliffe Allen, 09/17/2013

Itemized Details

	Total Amount	Amount Subject To Repo
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	9,446,421	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	15,439,212	0
	24,885,633	0
Box8695 CITIGROUP GLOBAL MARKETS INC	0	0
	0	0
JP MORGAN CHASE LONDON	-	-
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box8697	0	0
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	69,094	0
MORGAN STANLEY & CO LLC	65,533,990	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	65,603,084	0
Box9697		
	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	29,216,373	0
MORGAN STANLEY & CO LLC	649,736,154	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box0609	678,952,527	0
Box9698 CITIGROUP GLOBAL MARKETS INC	0	0

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

	Submit Date	Cliffe Allen, 09/17/2013	
JP MORGAN CHASE LONDON	0	0	
HSBC BANK USA N.A.	0	0	
MIZUHO SECURITIES USA INC	0	0	
MORGAN STANLEY & CO LLC	0	0	
BANK OF NEW YORK	33,799,708	0	
CITIBANK N A	0	0	
	33,799,708	0	
Box9730			
CITIGROUP GLOBAL MARKETS INC	0	0	
JP MORGAN CHASE LONDON	10,456,524	0	
HSBC BANK USA N.A.	0	0	
MIZUHO SECURITIES USA INC	0	0	
MORGAN STANLEY & CO LLC	0	0	
BANK OF NEW YORK	0	0	
CITIBANK N A	30,427,578	0	
	40,884,102	0	

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INITIAL End Date:9/17/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/18/2013

INITIAL End Date:9/17/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/18/2013 Daily Segregation - Cover Page

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Name of Company Contact Name Contact Dhone Number	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 242, 276, 2502
Contact Phone Number Contact Email Address	<u>212-276-3503</u> <u>cliffe.allen@morganstanleysmith</u> <u>barney.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of customer segregated funds required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
Current ANC: on	<u>3,569,936,000</u> <u>16-SEP-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	0
Domestic Profit/Loss	<u>0</u> <u>0</u>
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>263,064,788</u>
Non-Customer SPAN Calculation	<u>6,951,803</u>
Proprietary Capital Charges	<u>21,601,327</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	1,440 [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>95</u> [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:9/17/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/18/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/17/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/18/2013 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>63,930,453</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,622,750</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,692,297</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>27,906,974</u> [7500]
~	B. Other banks designated by the Commission	<u>0</u> [7520] <u>27,906,974</u> [7530]
2.	Securities	6 [75 40]
	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	
	A. Cash	<u>62,715,776</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts	<u>0</u> [7600]
		<u>0</u> [7610] 0 [7615] 62 715 776 [7620]
4.	E. Value of short option contracts Amounts held by clearing organizations of foreign boards of trade	<u>0</u> [7615] <u>62,715,776</u> [7620]
4.	Anounts here by cleaning organizations of foreign boards of trade	0 [7640]
	B. Securities	<u>0</u> [7640] <u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660] <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>o</u> [/0/3] <u>o</u> [/000]
0.	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>o</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>90,622,750</u> [7770]

INI	TIAL				
	End Date:9/17/2013				
	Firm Name: MORGAN STANLEY SMITH BARNEY LLC				
	m:Daily Seg - FOCUS II				
	bmit Date:9/18/2013				
	ily Segregation - Segregation Statement				
-	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)				
1.	Net ledger balance				
1.	A. Cash	<u>633,246,557</u> [7010]			
	B. Securities (at market)	<u>33,837,920</u> [7020]			
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-43,369,038</u> [7030]			
3.	Exchange traded options	<u></u> [,]			
	A. Add market value of open option contracts purchased on a contract market	43,342,469 [7032]			
	B. Deduct market value of open option contracts granted (sold) on a contract market	-28,025,589 [7033]			
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>639,032,319</u> [7040]			
5.	Accounts liquidating to a deficit and accounts with				
	debit balances - gross amount	<u>2,728,998</u> [7045]			
	Less: amount offset by customer securities	<u>-34,445</u> [7047] <u>2,694,553</u> [7050]			
6.	Amount required to be segregated (add lines 4 and 5)	<u>641,726,872</u> [7060]			
7	FUNDS IN SEGREGATED ACCOUNTS				
7.	Deposited in segregated funds bank accounts	20 567 650 (2020)			
	A. Cash B. Securities representing investments of customers' funds (at market)	<u>38,567,058</u> [7070] <u>0</u> [7080]			
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7080] <u>33,837,920</u> [7090]			
	market)	<u>33,837,920</u> [7090]			
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	A. Cash	<u>0</u> [7100]			
	B. Securities representing investments of customers' funds (at market)	0 [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>667,374,561</u> [7140]			
	 B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at 	<u>0</u> [7150] <u>0</u> [7160]			
	market)	<u>o</u> [7186]			
12.	Segregated funds on hand	<u>0</u> [7170]			
13.	Total amount in segregation (add lines 7 through 12)	<u>739,779,539</u> [7180]			
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>98,052,667</u> [7190]			
		<i>,</i>			

INITIAL End Date:9/17/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/18/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/18/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/19/2013

INITIAL End Date:9/18/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/19/2013 Daily Segregation - Cover Page

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Name of Company Contact Name	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
Contact Linair Address	barney.com
	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</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> <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>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u>
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of cleared swaps customer collateral required between: % and %	
	··· <u>··</u>
Current ANC: on	<u>3,566,646,000</u> <u>17-SEP-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>
Foreign Profit/Loss	<u>0</u> <u>0</u>
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>269,990,321</u>
Non-Customer SPAN Calcualation	<u>7,068,570</u>
Proprietary Capital Charges	<u>22,164,711</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	95 [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:9/18/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/19/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/18/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/19/2013 ily Segregation - Secured Amounts	
	FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY	
1.	Amount to be set aside in separate section 30.7 accounts	<u>65,499,294</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>92,251,173</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,751,879</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>28,298,942</u> [7500]
~	B. Other banks designated by the Commission	<u>0</u> [7520] <u>28,298,942</u> [7530]
2.	Securities	
	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	C2 052 024 [Z500]
	A. Cash	<u>63,952,231</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>63,952,231</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]
5.	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade A. Cash	a [7700]
	B. Securities	<u>0</u> [7700]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7710]
	D. Value of long option contracts	<u>0</u> [7720] <u>0</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
0. 7.	Segregated funds on hand	<u>o</u> [7765]
7. 8.	Total funds in separate section 30.7 accounts	<u>92,251,173</u> [7770]
0.		<u>52,201,110</u> [///0]

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	d Date:9/18/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/19/2013	
Da	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>636,938,745</u> [7010]
	B. Securities (at market)	<u>33,945,793</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-51,192,211 [</u> 7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>45,264,595</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-31,648,772</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>633,308,150</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>3,873,309</u> [7045]
	Less: amount offset by customer securities	<u>-434,320</u> [7047] <u>3,438,989</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>636,747,139</u> [7060]
_	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>31,967,947</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>33,945,793</u> [7090]
0	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)	<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>v</u> [7135]
	A. Net liquidating equity	<u>656,311,278</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>722,225,018</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>85,477,879</u> [7190]
		<u></u> []

INITIAL End Date:9/18/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/19/2013 Daily Segregation - Swaps Statement

	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Olassad Ouseas Oustanas Dansimuseta	
4	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	<u>- []</u>
-	segregated accounts	
	A. Cash	<u>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</u> [8660]
10.	Cleared swaps options	<u>u</u> [0000]
10.	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.		<u>u</u> [0000]
	Net equities with other FCMs	0 [9600]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
40	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>
4.0	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)	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

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

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

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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> <u>0</u>
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ;or	<u>o</u>
b. Minimum percentage of customer secured funds required: %; or	<u>0</u>
c. Dollar amount range between: and ; or	00
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	0
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
Current ANC: on	<u>3,563,124,000 18-SEP-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> <u>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	
	<u>0</u>
	<u>0</u>
SPAN Customer SPAN Calculation	260 744 977
Non-Customer SPAN Calculation	<u>269,741,877</u> 7,057,739
Proprietary Capital Charges	<u>7,057,739</u> <u>22,143,969</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	<u>95</u> [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:9/19/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/20/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/19/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/20/2013 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>63,936,851</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>91,181,677</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,244,826</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>28,229,690</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>28,229,690</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>62,951,987</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	0 [7615] <u>62,951,987</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
-	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
~	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6. 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>91,181,677</u> [7770]

	I Date:9/19/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II omit Date:9/20/2013	
	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>648,612,842</u> [7010]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>32,363,820</u> [7020] - <u>33,123,609</u> [7030]
2. 3.	Exchange traded options	<u>-33,123,809</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	41,371,059 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-29,447,138 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>659,776,974</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	<u> </u>
	debit balances - gross amount	<u>5,200,892</u> [7045]
	Less: amount offset by customer securities	<u>-166,240</u> [7047] <u>5,034,652</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	664,811,626 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>53,953,861</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>32,363,820</u> [7090]
8.	market) Marging on depend with derivatives electring ergenizations of contract markets	
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	<u>662,693,075</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
10	market)	0 (7470)
12. 13.	Segregated funds on hand	<u>0</u> [7170]
13. 14.	Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>749,010,756</u> [7180] 84,199,130 [7190]
14.		<u>84,199,130</u> [7190]

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

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	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>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>u</u> [0000]
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>0</u> [8610]
8.	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
0.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	e (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>o</u> [8730]
	line 13)	
	-	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/20/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/23/2013

INITIAL End Date:9/20/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/23/2013 Daily Segregation - Cover Page

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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
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	_ 0 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	0
b. Minimum percentage of customer secured funds required: %; or	<u>0</u> 0
c. Dollar amount range between: and ; or	 0 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	0
b. Minimum percentage of cleared swaps customer collateral required: % ; or	<u>0</u> 0
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u>
	± ±
Current ANC: on	<u>3,551,377,000 19-SEP-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u> </u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>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	0
Foreign OTE	<u>0</u> 0
SPAN	-
Customer SPAN Calculation	<u>259,452,862</u>
Non-Customer SPAN Calcualation	5,749,340
Proprietary Capital Charges	21216176.19
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	1,440 [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>95</u> [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:9/20/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/23/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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 nd Date:9/20/2013 rm Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II nbmit Date:9/23/2013 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>63,339,970</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>91,735,980</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,396,010</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,218,727</u> [7500]
~	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,218,727</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]
э.	Equities with registered futures commission merchants A. Cash	64 E47 252 [7590]
	B. Securities	<u>61,517,253</u> [7580]
		<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts	<u>0</u> [7600] <u>0</u> [7610]
	E. Value of short option contracts	
4.	Amounts held by clearing organizations of foreign boards of trade	<u>0</u> [7615] <u>61,517,253</u> [7620]
ч.	Anothis neid by cleaning organizations of foreign boards of trade	0 [7640]
	B. Securities	<u>0</u> [7640] <u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>o</u> [7680]
5.	Amounts held by members of foreign boards of trade	<u>o</u> [/0/3] <u>o</u> [/000]
0.	A. Cash	0 [7700]
	B. Securities	<u>o</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>o</u> [7730]
	E. Value of short option contracts	<u>o</u> [7735] <u>o</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	0 [7760]
7.	Segregated funds on hand	0 [7765]
8.	Total funds in separate section 30.7 accounts	<u>91,735,980</u> [7770]

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	d Date:9/20/2013	
	n Name: MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/23/2013	
	ly Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
••	A. Cash	641,776,318 [7010]
	B. Securities (at market)	<u>32,372,133</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-34,618,963</u> [7030]
3.	Exchange traded options	<u> </u>
	A. Add market value of open option contracts purchased on a contract market	<u>41,113,704</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,102,656</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>653,540,536</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>3,346,427</u> [7045]
•	Less: amount offset by customer securities	<u>-146,240</u> [7047] <u>3,200,187</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>656,740,723</u> [7060]
7	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts A. Cash	54 774 994 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>51,771,234</u> [7070] <u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>9</u> [7080] <u>32,372,133</u> [7090]
	market)	<u>62,012,100</u> [1000]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	0 [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<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	662 095 920 [7140]
	 A. Net liquidating equity B. Securities representing investments of customers' funds (at market) 	<u>662,085,839</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)	746,229,206 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	89,488,483 [7190]

INITIAL End Date:9/20/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/23/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/23/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/24/2013

INITIAL End Date:9/23/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/24/2013 Daily Segregation - Cover Page

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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>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</u> 0
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0 0</u>
Current ANC: on	<u>3,566,796,000</u> 20-SEP-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</u> <u>0</u>
Foreign Debit/Deficit	<u>0</u> 0
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>270,709,470</u>
Non-Customer SPAN Calcualation	<u>6,615,999</u>
Proprietary Capital Charges	22,186,038
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	<u>95</u> [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:9/23/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/24/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/23/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/24/2013 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>63,015,820</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>91,574,834</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,559,014</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,242,217</u> [7500]
•	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,242,217</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>61,332,617</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>0</u> [7615] <u>61,332,617</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	0 [7 0 (0]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
-	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
e	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6. 7	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>91,574,834</u> [7770]

	INITIAL					
	End Date:9/23/2013					
	Firm Name:MORGAN STANLEY SMITH BARNEY LLC					
	m:Daily Seg - FOCUS II omit Date:9/24/2013					
	ly Segregation - Segregation Statement					
Dai						
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)					
1.	Net ledger balance					
	A. Cash	<u>633,425,367</u> [7010]				
2.	B. Securities (at market) Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>32,434,868</u> [7020]				
2. 3.	Exchange traded options	<u>-30,197,208</u> [7030]				
0.	A. Add market value of open option contracts purchased on a contract market	40,481,753 [7032]				
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-21,513,155</u> [7033]				
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>654,631,625</u> [7040]				
5.	Accounts liquidating to a deficit and accounts with	<u></u>				
	debit balances - gross amount	<u>3,263,019</u> [7045]				
	Less: amount offset by customer securities	-150,615 [7047] <u>3,112,404</u> [7050]				
6.	Amount required to be segregated (add lines 4 and 5)	<u>657,744,029</u> [7060]				
	FUNDS IN SEGREGATED ACCOUNTS					
7.	Deposited in segregated funds bank accounts					
	A. Cash	<u>48,606,270</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>32,434,868</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)					
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>665,922,111</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] 746 963 249 [7180]				
13. 14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>746,963,249</u> [7180] <u>89,219,220</u> [7190]				
17.		<u>03,213,220</u> [/ 130]				

INITIAL End Date:9/23/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/24/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

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

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

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Name of Company Contact Name	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen
Contact Phone Number	
	212-276-3503
Contact Email Address	cliffe.allen@morganstanleysmith
	<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> </u>
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of customer segregated funds required between: % and %.	 5 <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>o o</u>
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FOMIS OF and Owners Owners Online and Desidered Interest Transfer (shares a sec)	
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	8
a. Minimum dollar amount: ; or	<u>0</u>
 b. Minimum percentage of cleared swaps customer collateral required: %; or a. Dollar amount range between and ; or 	0
 c. Dollar amount range between: and ; or d. Percentage range of cleared swaps customer collateral required between: % and %. 	<u>0</u> 0
u. Percentage range of cleared swaps customer conateral required between. % and %.	<u>0 0</u>
Current ANC: on	3,569,420,000 23-SEP-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>
Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	
Domestic OTE	<u>0</u>
Foreign OTE	<u>0</u>
SPAN	
Customer SPAN Calculation	<u>269,567,576</u>
Non-Customer SPAN Calcualation	<u>6,478,148</u>
Proprietary Capital Charges	<u>22,083,658</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	<u>95</u> [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:9/24/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/25/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/24/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/25/2013 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>63,481,186</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>90,861,280</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,380,094</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,205,170</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,205,170</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>60,656,110</u> [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>60,656,110</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>o</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
_	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>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>o</u> [7735] <u>o</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>90,861,280</u> [7770]

	J Date:9/24/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II omit Date:9/25/2013	
	ily Segregation - Segregation Statement	
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4	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	007 077 454 (7040)
	A. Cash	<u>637,077,154</u> [7010]
2.	B. Securities (at market) Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>32,426,802</u> [7020]
2. 3.	Exchange traded options	<u>-33,798,629</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	39,821,622 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-20,820,020</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>-20,020,020</u> [7000] <u>654,706,929</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>3,180,797</u> [7045]
	Less: amount offset by customer securities	-108,115 [7047] 3,072,682 [7050]
6.	Amount required to be segregated (add lines 4 and 5)	657,779,611 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>51,473,218</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>32,426,802</u> [7090]
-	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	<u>•</u> [/100]
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>T</u> []
	A. Net liquidating equity	<u>659,600,871</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
	market)	
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>743,500,891</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>85,721,280</u> [7190]

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

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/25/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/26/2013

INITIAL End Date:9/25/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/26/2013 Daily Segregation - Cover Page

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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>3,568,512,000</u> 24-SEP-2013
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u>0 0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss	•
Domestic Profit/Loss	<u>0</u> 0
Foreign Profit/Loss	<u>U</u>
Proprietary Open Trade Equity Domestic OTE	0
Foreign OTE	<u>0</u> 0
SPAN	<u>2</u>
Customer SPAN Calculation	<u>263,759,188</u>
Non-Customer SPAN Calcualation	<u>6,565,657</u>
Proprietary Capital Charges	21,625,988
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	<u>95</u> [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:9/25/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/26/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <u>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:9/25/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/26/2013 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>61,940,926</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>89,906,210</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,965,284</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,181,522</u> [7500]
-	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,181,522</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>59,724,688</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>59,724,688</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
-	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	• [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>89,906,210</u> [7770]

	End Date:9/25/2013		
	n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II		
	omit Date:9/26/2013		
	ly Segregation - Segregation Statement		
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4	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)		
1.	Net ledger balance	004 070 004 [7040]	
	A. Cash	621,879,294 [7010]	
2.	B. Securities (at market) Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>34,039,050</u> [7020] 32,485,207 [7020]	
2. 3.	Exchange traded options	<u>-32,185,297</u> [7030]	
5.	A. Add market value of open option contracts purchased on a contract market	38,290,685 [7032]	
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-20,641,131</u> [7033]	
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>641,382,601</u> [7040]	
5.	Accounts liquidating to a deficit and accounts with		
	debit balances - gross amount	2,717,367 [7045]	
	Less: amount offset by customer securities	-201,240 [7047] 2,516,127 [7050]	
6.	Amount required to be segregated (add lines 4 and 5)	<u>643,898,728</u> [7060]	
	FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts		
	A. Cash	46,481,322 [7070]	
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]	
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>34,039,050</u> [7090]	
	market)		
8.	Margins on deposit with derivatives clearing organizations of contract markets		
	A. Cash	<u>0</u> [7100]	
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]	
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]	
9.	market) Net settlement from (to) derivatives clearing organizations of contract markets	0 [7120]	
3. 10.	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>659,440,029</u> [7140]	
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]	
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7160]	
	market)		
12.	Segregated funds on hand	<u>0</u> [7170]	
13.	Total amount in segregation (add lines 7 through 12)	<u>739,960,401</u> [7180]	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>96,061,673</u> [7190]	

INITIAL End Date:9/25/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/26/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/26/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/27/2013

INITIAL End Date:9/26/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/27/2013 Daily Segregation - Cover Page

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Name of Company Contact Name Contact Phone Number Contact Email Address	MORGAN STANLEY SMITH BARNEY LLC Cliffe Allen 212-276-3503 cliffe.allen@morganstanleysmith barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	_ 0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<u>5 10</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer secured funds required: %; or	_ 0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: % ; or	0
c. Dollar amount range between: and ; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> <u>0</u>
Current ANC: on	<u>3,706,701,000</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	0
Domestic OTE	<u>0</u>
Foreign OTE SPAN	<u>0</u>
Customer SPAN Calculation	<u>267,412,361</u>
Non-Customer SPAN Calculation	<u>6,797,121</u>
Proprietary Capital Charges	<u>21,936,759</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	<u>95</u> [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:9/26/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/27/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/26/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/27/2013 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>64,356,511</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>89,376,799</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>25,020,288</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,165,480</u> [7500]
_	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,165,480</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>59,211,319</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>0</u> [7615] <u>59,211,319</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
_	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>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>89,376,799</u> [7770]

	d Date:9/26/2013	
	n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II omit Date:9/27/2013	
	ily Segregation - Segregation Statement	
Da		
4	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	640 507 400 [7040]
	A. Cash B. Securities (at market)	<u>618,537,466</u> [7010] <u>34,045,968</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-35,716,772</u> [7020]
3.	Exchange traded options	<u>-33,710,772</u> [7030]
0.	A. Add market value of open option contracts purchased on a contract market	38,458,702 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-20,886,724</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>634,438,640</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,650,806</u> [7045]
	Less: amount offset by customer securities	<u>-77,043</u> [7047] <u>2,573,763</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	637,012,403 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>40,483,851</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	34,045,968 [7090]
8.	market) Marging on depend with derivatives clearing arganizations of contract markets	
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>o</u> [7100]
	C. Securities held for particular customers or option customers in lieu of cash (at	0 [7120]
	market)	<u>•</u> [/ 120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>652,213,893</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
10	market)	0 [7470]
12. 13.	Segregated funds on hand	<u>0</u> [7170] 726 743 743 [7180]
13. 14.	Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>726,743,712</u> [7180] <u>89,731,309</u> [7190]
14.	LACESS (UCHOICHUY) IUHUS III SEYIEYAUOH (SUDUALI IIHE O HOHH IIHE IS)	<u>03,731,303</u> [7 190]

INITIAL End Date:9/26/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/27/2013 Daily Segregation - Swaps Statement

	STATEMENT OF GELARED 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	<u>•</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]
т . 5.		<u>v</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	0 [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)	0 [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<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>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	<u>•</u> [07 10]
12.	A. Cash	0
		<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> 0 0 [9715]
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	<u>0</u> [8730]
	line 13)	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/27/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/30/2013

INITIAL End Date:9/27/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/30/2013 Daily Segregation - Cover Page

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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 b. Minimum percentage of customer segregated funds required: % ; or c. Dollar amount range between: and ; or d. Percentage range of customer segregated funds required between: % and %.	0 0 0 0 5 10
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required: % ; or c. Dollar amount range between: and ; or d. Percentage range of customer secured funds required between: % and %.	0 0 0 0 5 <u>10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required: % ; or c. Dollar amount range between: and ; or d. Percentage range of cleared swaps customer collateral required between: % and %.	0 0 0 0 0 0
Current ANC: on Broker Dealer Minimum Debit/Deficit - CustomersCurrent AmountGross Amount Domestic Debit/Deficit	<u>3,703,847,000</u> <u>26-SEP-2013</u> <u>0</u> <u>0</u>
Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount Domestic Debit/Deficit Foreign Debit/Deficit	
Proprietary Profit/Loss Domestic Profit/Loss Foreign Profit/Loss Proprietary Open Trade Equity	<u>0</u> 0
Domestic OTE Foreign OTE SPAN Customer SPAN Calculation	<u>0</u> <u>0</u> <u>256,591,294</u>
 Non-Customer SPAN Calcualation Proprietary Capital Charges Minimum Dollar Amount Requirement Other NFA Dollar Amount Requirement Number of active customer accounts Percentage of customer who are speculative traders Percentage of customers who are hedge traders Percentage of position traders Percentage of day traders Number of customers trading at reportable levels Do any customers have direct access to the exchange? Do you offer reduced intraday margin rates to customers? 	6,522,362 21,049,093 1,000,000 [7465] 0 [7475] 1,440 [8070] 86 [8071] 14 [8072] 95 [8073] 5 [8074] 114 [8075] No [8076] No [8077] 0 [8078]

INITIAL End Date:9/27/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/30/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/27/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:9/30/2013 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>62,853,745</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>87,818,658</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,964,913</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,193,840</u> [7500]
_	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,193,840</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>57,624,818</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>57,624,818</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
_	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>o</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
~	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6. 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>87,818,658</u> [7770]

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	I Date:9/27/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC	
	m:Daily Seg - FOCUS II	
	omit Date:9/30/2013	
	ly Segregation - Segregation Statement	
Dui		
1	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance A. Cash	627 FC9 409 [7010]
	B. Securities (at market)	<u>627,568,408</u> [7010] <u>32,937,594</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-40,342,755 [7030]
3.	Exchange traded options	<u></u>
•	A. Add market value of open option contracts purchased on a contract market	36,657,677 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-22,883,137 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>633,937,787</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	2,537,395 [7045]
	Less: amount offset by customer securities	<u>-216,449</u> [7047] <u>2,320,946</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>636,258,733</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	43,768,119 [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>32,937,594</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>o</u> [7120]
	market)	<u>.</u> []
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>648,018,975</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	0 [7170]
12.	Total amount in segregation (add lines 7 through 12)	<u>0</u> [7170] <u>724,724,688</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>88,465,955</u> [7190]
		<u></u>

INITIAL End Date:9/27/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:9/30/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

WINJAMMER FILING

INITIAL End Date:9/30/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:10/1/2013

INITIAL End Date:9/30/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:10/1/2013 Daily Segregation - Cover Page

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Name of Company	MORGAN STANLEY SMITH
	BARNEY LLC
Contact Name	Cliffe Allen
Contact Phone Number	<u>212-276-3503</u>
Contact Email Address	cliffe.allen@morganstanleysmith
	barney.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required: %; or	_ 0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between: % and %.	<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	0
c. Dollar amount range between: and ; or	<u>0</u> 0
d. Percentage range of customer secured funds required between: % and %.	<u>5 10</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required: %; or	_ 0
c. Dollar amount range between: and ; or	<u> </u>
d. Percentage range of cleared swaps customer collateral required between: % and %.	<u>0</u> 0
· · · · · · · · · · · · · · · · · · ·	
Current ANC: on	<u>3,713,173,000 27-SEP-2013</u>
Broker Dealer Minimum	<u>0</u>
Debit/Deficit - CustomersCurrent AmountGross Amount	-
Domestic Debit/Deficit	<u>0</u>
Foreign Debit/Deficit	<u> </u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>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	-
Domestic OTE	<u>0</u>
Foreign OTE	0
SPAN	-
Customer SPAN Calculation	<u>243,541,165</u>
Non-Customer SPAN Calcualation	5,229,209
Proprietary Capital Charges	<u>19,901,630</u>
Minimum Dollar Amount Requirement	1,000,000 [7465]
Other NFA Dollar Amount Requirement	<u>0</u> [7475]
Number of active customer accounts	1,440 [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>95</u> [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:9/30/2013 Firm Name: MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:10/1/2013 For which products are the lowest intraday margin rates offered? 9. Lowest round turn commission rate offered <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:9/30/2013 m Name:MORGAN STANLEY SMITH BARNEY LLC rm:Daily Seg - FOCUS II bmit Date:10/1/2013 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>63,762,096</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>88,518,176</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>24,756,080</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>30,172,912</u> [7500]
~	B. Other banks designated by the Commission	<u>0</u> [7520] <u>30,172,912</u> [7530]
2.	Securities	0 [75 40]
	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	
	A. Cash	<u>58,345,264</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>58,345,264</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]
5.	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade A. Cash	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]
	E. Value of short option contracts	
6.	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	<u>0</u> [7765]
7. 8.	Total funds in separate section 30.7 accounts	<u>88,518,176</u> [7770]
0.		<u>,</u> [///0]

End Firr For Sub	FIAL I Date:9/30/2013 n Name:MORGAN STANLEY SMITH BARNEY LLC m:Daily Seg - FOCUS II omit Date:10/1/2013 ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	631,173,702 [7010]
	B. Securities (at market)	<u>32,946,308</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-43,562,088</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>36,138,891</u> [7032]
4.	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-21,140,079</u> [7033]
4 . 5.	Net equity (deficit) (add lines 1, 2 and 3) Accounts liquidating to a deficit and accounts with	<u>635,556,734</u> [7040]
0.	debit balances - gross amount	2,588,871 [7045]
	Less: amount offset by customer securities	<u>-268,761</u> [7047] <u>2,320,110</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>637,876,844</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	<u> </u>
7.	Deposited in segregated funds bank accounts	
	A. Cash	49,665,778 [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>32,946,308</u> [7090]
•	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	0 [7400]
	A. Cash B. Seguriting representing investments of quatemary funds (at market)	<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] <u>0</u> [7120]
	market)	<u>u</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	<u>.</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>643,532,413</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7160]
10	market)	0 [7170]
12. 13.	Segregated funds on hand	<u>0</u> [7170] <u>726,144,499</u> [7180]
13. 14.	Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>726,144,499</u> [7180] <u>88,267,655</u> [7190]
17.	Execce (denoted by) rando in segregation (subtract line o nonnine to)	<u>00,207,000</u> [7 190]

INITIAL End Date:9/30/2013 Firm Name:MORGAN STANLEY SMITH BARNEY LLC Form:Daily Seg - FOCUS II Submit Date:10/1/2013 Daily Segregation - Swaps Statement

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

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS

SIDR REPORT

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

Cliffe Allen, 10/01/2013

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

Submit Date

Cliffe Allen, 10/01/2013

Depository Relationships

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	09/30/2013				
		Cubmit Data	0:40	Allen	10/01/2012

Submit Date

Cliffe Allen, 10/01/2013

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	09/30/2013		
		Submit Date	Cliffe Allen, 10/01/2013

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	09/30/2013			
		Submit Date	Cliffe Allen, 10/01/2013	

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	09/30/2013		
		Submit Date	Cliffe Allen, 10/01/2013

Segregation Investment Detail

1.	Cash at Banks	49,665,778	9730
2.	US Government Securities	0	9600
3.	Bank Certificates of Deposit	0	9610
4.	Money Market Funds	0	9620
5.	Municipal Securities	0	9635
6.	Government Sponsored Enterprise Securities	0	9655
7.	Customer Owned Investments	32,946,308	9698
8.	Receivables from FCMs	643,532,413	9697
	Total	726,144,499	9699

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
Contact Name	Cliffe Allen
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Cliffe Allen, 10/01/2013

Secured Investment Detail

1.	Cash at Banks	30,172,912	8245
2.	US Government Securities	0	8600
3.	Bank Certificates of Deposit	0	8610
4.	Money Market Funds	0	8620
5.	Municipal Securities	0	8630
6.	Government Sponsored Enterprise Securities	0	8650
7.	Customer Owned Investments	0	8695
8.	Receivables from FCMs	58,345,264	8697
	Total	88,518,176	8699

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

Submit Date

Cliffe Allen, 10/01/2013

Swaps Investment Detail

1.	Cash at Banks	0	7245
2.	US Government Securities	0	7600
3.	Bank Certificates of Deposit	0	7610
4.	Money Market Funds	0	7620
5.	Municipal Securities	0	7630
6.	Government Sponsored Enterprise Securities	0	7650
7.	Customer Owned Investments	0	7695
8.	Receivables from FCMs	0	7697
	Total	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	09/30/2013
	Submit Date

Cliffe Allen, 10/01/2013

Itemized Details

	Total Amount	Amount Subject To Repo
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	9,503,436	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	20,669,476	0
	30,172,912	0
Box8695 CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	-
	0	0
MIZUHO SECURITIES USA INC	0	-
MORGAN STANLEY & CO LLC	-	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box8697	0	0
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	71,664	0
MORGAN STANLEY & CO LLC	58,273,600	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	58,345,264	0
Box9697		<u>^</u>
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	21,964,723	0
MORGAN STANLEY & CO LLC	621,567,690	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
Box9698	643,532,413	0
CITIGROUP GLOBAL MARKETS INC	0	0

Firm Name	MORGAN STANLEY SMITH BARNEY LLC
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End Date	09/30/2013
	Submit Date

	Submit Date	Cliffe Allen, 10/01/2013	
JP MORGAN CHASE LONDON	0	0	
HSBC BANK USA N.A.	0	0	
MIZUHO SECURITIES USA INC	0	0	
MORGAN STANLEY & CO LLC	0	0	
BANK OF NEW YORK	32,946,308	0	
CITIBANK N A	0	0	
	32,946,308	0	
Box9730			
CITIGROUP GLOBAL MARKETS INC	0	0	
JP MORGAN CHASE LONDON	10,554,168	0	
HSBC BANK USA N.A.	0	0	
MIZUHO SECURITIES USA INC	0	0	
MORGAN STANLEY & CO LLC	0	0	
BANK OF NEW YORK	0	0	
CITIBANK N A	39,111,610	0	
	49,665,778	0	