

WINJAMMER FILING

INITIAL

End Date:7/11/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/12/2013

INITIAL

End Date:7/11/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/12/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,151,507,000 10-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

228,584,125

Non-Customer SPAN Calculation

5,028,646

Proprietary Capital Charges

18,689,022

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. Do you offer reduced intraday margin rates to customers? **0** [8077]

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

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For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|------------------|
| 9. | Lowest round turn commission rate offered | 3 [8080] |
| 11. | Highest round turn commission rate offered | 90 [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | 3 |

INITIAL

End Date:7/11/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>67,584,497</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>98,056,789</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>30,472,292</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>21,720,053</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>21,720,053</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<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>76,336,736</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>76,336,736</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>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>98,056,789</u> [7770]

INITIAL

End Date:7/11/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/12/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>691,295,608</u> [7010]
	B. Securities (at market)	<u>32,428,468</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-63,429,633</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>33,366,422</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-39,149,478</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>654,511,387</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,362,115</u> [7045]
	Less: amount offset by customer securities	<u>-8,400</u> [7047] <u>2,353,715</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>656,865,102</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>41,694,287</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,428,468</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>672,071,099</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>746,193,854</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>89,328,752</u> [7190]

INITIAL

End Date:7/11/2013

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Daily Segregation - Swaps Statement

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

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

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Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,146,488,000 11-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

227,462,810

Non-Customer SPAN Calculation

4,703,686

Proprietary Capital Charges

18,573,320

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

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

0 [8077]

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

0 [8078]

INITIAL

End Date:7/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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Submit Date:7/15/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/15/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/15/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>686,049,045</u> [7010]
	B. Securities (at market)	<u>32,953,320</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-63,772,952</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>36,063,126</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-41,231,195</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>650,061,344</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,516,860</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,516,860</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>652,578,204</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>38,100,748</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,953,320</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>663,277,129</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>734,331,197</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>81,752,993</u> [7190]

INITIAL

End Date:7/12/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/15/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/16/2013

INITIAL

End Date:7/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

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Submit Date:7/16/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,148,215,000 12-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

225,876,935

Non-Customer SPAN Calculation

4,690,564

Proprietary Capital Charges

18,445,400

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. Do you offer reduced intraday margin rates to customers? **0** [8077]

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

INITIAL

End Date:7/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/16/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|------------------|
| 9. | Lowest round turn commission rate offered | 3 [8080] |
| 11. | Highest round turn commission rate offered | 90 [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | 3 |

INITIAL

End Date:7/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/16/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>63,874,943</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>92,604,320</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>28,729,377</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>15,766,652</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>15,766,652</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>76,842,315</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>-4,647</u> [7615] <u>76,837,668</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>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>92,604,320</u> [7770]

INITIAL

End Date:7/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/16/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>682,131,081</u> [7010]
	B. Securities (at market)	<u>32,486,784</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-58,274,027</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>38,090,802</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-40,558,933</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>653,875,707</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,144,291</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,144,291</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>656,019,998</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>40,074,746</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,486,784</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<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>668,232,003</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>740,793,533</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,773,535</u> [7190]

INITIAL

End Date:7/15/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/16/2013

Daily Segregation - Swaps Statement

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

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

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date

Stanley Tulloch, 07/16/2013

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Depository Relationships

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Carrying Broker Relationships

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Foreign Exempt Carrying Broker Relationships

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Clearing House Relationships

Name Country Active DateAdded

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Segregation Investment Detail

1. Cash at Banks	40,074,746	9730
2. US Government Securities	0	9600
3. Bank Certificates of Deposit	0	9610
4. Money Market Funds	0	9620
5. Municipal Securities	0	9635
6. Government Sponsored Enterprise Securities	0	9655
7. Customer Owned Investments	32,486,784	9698
8. Receivables from FCMs	668,232,003	9697
Total	<u>740,793,533</u>	9699

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Secured Investment Detail

1. Cash at Banks	15,766,651	8245
2. US Government Securities	0	8600
3. Bank Certificates of Deposit	0	8610
4. Money Market Funds	0	8620
5. Municipal Securities	0	8630
6. Government Sponsored Enterprise Securities	0	8650
7. Customer Owned Investments	0	8695
8. Receivables from FCMs	76,837,668	8697
Total	<u>92,604,319</u>	8699

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Swaps Investment Detail

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

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

Itemized Details

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
Box8245		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	8,972,853	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	6,793,798	0
	15,766,651	0
Box8695		
CITIGROUP GLOBAL MARKETS INC	0	0
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	0	0
CITIBANK N A	0	0
	0	0
Box8697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	152,865	0
MORGAN STANLEY & CO LLC	76,684,803	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	76,837,668	0
Box9697		
CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	42,225,650	0
MORGAN STANLEY & CO LLC	626,006,353	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
	668,232,003	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 07/15/2013

Submit Date Stanley Tulloch, 07/16/2013

JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	32,486,784	0
CITIBANK N A	0	0
	32,486,784	0

Box9730

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	11,934,945	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	28,139,801	0
	40,074,746	0

WINJAMMER FILING

INITIAL

End Date:7/16/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/17/2013

INITIAL

End Date:7/16/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/17/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,175,161,000 15-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

232,388,687

Non-Customer SPAN Calculation

4,792,917

Proprietary Capital Charges

18,974,528

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. Do you offer reduced intraday margin rates to customers? **0** [8077]

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

INITIAL

End Date:7/16/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/17/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|------------------|
| 9. | Lowest round turn commission rate offered | 3 [8080] |
| 11. | Highest round turn commission rate offered | 90 [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | 3 |

INITIAL

End Date:7/16/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/17/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/16/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/17/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>690,854,197</u> [7010]
	B. Securities (at market)	<u>32,518,538</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-56,135,342</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>37,944,239</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-38,969,000</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>666,212,632</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,150,198</u> [7045]
	Less: amount offset by customer securities	<u>-91</u> [7047] <u>2,150,107</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>668,362,739</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>45,079,107</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,518,538</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<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>671,137,170</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at 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>748,734,815</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>80,372,076</u> [7190]

INITIAL

End Date:7/16/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/17/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/17/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/18/2013

INITIAL

End Date:7/17/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/18/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,164,522,000 16-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

235,239,033

Non-Customer SPAN Calculation

4,876,043

Proprietary Capital Charges

19,209,206

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

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

0 [8077]

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

0 [8078]

INITIAL

End Date:7/17/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/18/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/17/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/18/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/17/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/18/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>684,274,358</u> [7010]
	B. Securities (at market)	<u>32,550,140</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-57,027,976</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>37,667,195</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-35,977,053</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>661,486,664</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,174,578</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,174,578</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>663,661,242</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>39,701,802</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,550,140</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>675,791,201</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at 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>748,043,143</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>84,381,901</u> [7190]

INITIAL

End Date:7/17/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/18/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/19/2013

INITIAL

End Date:7/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/19/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,172,191,000 17-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

245,251,906

Non-Customer SPAN Calculation

5,983,694

Proprietary Capital Charges

20,098,848

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. Do you offer reduced intraday margin rates to customers? **0** [8077]

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

INITIAL

End Date:7/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/19/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|------------------|
| 9. | Lowest round turn commission rate offered | 3 [8080] |
| 11. | Highest round turn commission rate offered | 90 [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | 3 |

INITIAL

End Date:7/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/19/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>65,933,178</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>95,905,263</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>29,972,085</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>15,806,495</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>15,806,495</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>80,103,287</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>-4,519</u> [7615] <u>80,098,768</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>95,905,263</u> [7770]

INITIAL

End Date:7/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/19/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>673,606,080</u> [7010]
	B. Securities (at market)	<u>32,557,799</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-53,406,318</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>40,021,144</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-31,014,746</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>661,763,959</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,381,175</u> [7045]
	Less: amount offset by customer securities	<u>-2,170</u> [7047] <u>2,379,005</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>664,142,964</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>42,900,872</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,557,799</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>675,772,456</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>751,231,127</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>87,088,163</u> [7190]

INITIAL

End Date:7/18/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/19/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/22/2013

INITIAL

End Date:7/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/22/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,167,552,000 18-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

230,278,569

Non-Customer SPAN Calculation

4,088,180

Proprietary Capital Charges

18,749,340

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. Do you offer reduced intraday margin rates to customers? **0** [8077]

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

INITIAL

End Date:7/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/22/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/22/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/22/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>659,011,484</u> [7010]
	B. Securities (at market)	<u>32,583,644</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-63,473,110</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>40,457,780</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-31,546,168</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>637,033,630</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,285,597</u> [7045]
	Less: amount offset by customer securities	<u>-980</u> [7047] <u>2,284,617</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>639,318,247</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>48,652,018</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,583,644</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>654,236,614</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at 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>735,472,276</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>96,154,029</u> [7190]

INITIAL

End Date:7/19/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/22/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/23/2013

INITIAL

End Date:7/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/23/2013

Daily Segregation - Cover Page

Name of Company

MORGAN STANLEY SMITH
BARNEY LLC

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

cliffe.allen@morganstanleymith
barney.com

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

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

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

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

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

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

Current ANC: on

2,162,393,000 19-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

228,998,196

Non-Customer SPAN Calculation

3,981,909

Proprietary Capital Charges

18,638,408

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts 1,747 [8070]

2. Percentage of customer who are speculative traders 83 [8071]

3. Percentage of customers who are hedge traders 17 [8072]

4. Percentage of position traders 91 [8073]

5. Percentage of day traders 9 [8074]

6. Number of customers trading at reportable levels 116 [8075]

7. Do any customers have direct access to the exchange? 0 [8076]

8. Do you offer reduced intraday margin rates to customers? 0 [8077]

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

INITIAL

End Date:7/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/23/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|------------------|
| 9. | Lowest round turn commission rate offered | 3 [8080] |
| 11. | Highest round turn commission rate offered | 90 [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | 3 |

INITIAL

End Date:7/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/23/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/23/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>662,744,847</u> [7010]
	B. Securities (at market)	<u>32,590,482</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-55,902,404</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>39,293,537</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-29,689,054</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>649,037,408</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,013,348</u> [7045]
	Less: amount offset by customer securities	<u>-1,750</u> [7047] <u>5,011,598</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>654,049,006</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>56,644,765</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,590,482</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>657,933,146</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at 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>747,168,393</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>93,119,387</u> [7190]

INITIAL

End Date:7/22/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/23/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/24/2013

INITIAL

End Date:7/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/24/2013

Daily Segregation - Cover Page

Name of Company

MORGAN STANLEY SMITH
BARNEY LLC

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

cliffe.allen@morganstanleysmith
barney.com

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

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

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

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

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

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

Current ANC: on

2,164,981,000 22-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

231,423,998

Non-Customer SPAN Calculation

4,178,025

Proprietary Capital Charges

18,848,162

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts 1,747 [8070]

2. Percentage of customer who are speculative traders 83 [8071]

3. Percentage of customers who are hedge traders 17 [8072]

4. Percentage of position traders 91 [8073]

5. Percentage of day traders 9 [8074]

6. Number of customers trading at reportable levels 116 [8075]

7. Do any customers have direct access to the exchange? 0 [8076]

8. Do you offer reduced intraday margin rates to customers? 0 [8077]

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

INITIAL

End Date:7/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/24/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|------------------|
| 9. | Lowest round turn commission rate offered | 3 [8080] |
| 11. | Highest round turn commission rate offered | 90 [8081] |
| 12. | Is the system used to monitor customer risk a proprietary, purchased or leased system? | 3 |

INITIAL

End Date:7/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/24/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>59,632,400</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>86,509,330</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,876,930</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>10,853,818</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>10,853,818</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>75,658,650</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>-3,138</u> [7615] <u>75,655,512</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>86,509,330</u> [7770]

INITIAL

End Date:7/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/24/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>666,210,992</u> [7010]
	B. Securities (at market)	<u>32,573,849</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-50,229,308</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>38,754,811</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-29,290,131</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>658,020,213</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,175,615</u> [7045]
	Less: amount offset by customer securities	<u>-4,073</u> [7047] <u>2,171,542</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>660,191,755</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>61,621,657</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,573,849</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>660,993,161</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at 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>755,188,667</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>94,996,912</u> [7190]

INITIAL

End Date:7/23/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/24/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/24/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/25/2013

INITIAL

End Date:7/24/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/25/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

2,160,534,000 23-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

235,569,391

Non-Customer SPAN Calculation

4,662,260

Proprietary Capital Charges

19,218,532

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

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

0 [8077]

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

0 [8078]

INITIAL

End Date:7/24/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/25/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/24/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/25/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/24/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/25/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>667,789,113</u> [7010]
	B. Securities (at market)	<u>32,518,877</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-54,142,159</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>36,274,879</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,652,173</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>654,788,537</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,139,572</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,139,572</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>656,928,109</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>59,649,360</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,518,877</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>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>657,513,467</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>749,681,704</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>92,753,595</u> [7190]

INITIAL

End Date:7/24/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/25/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/26/2013

INITIAL

End Date:7/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/26/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

3,190,830,000 24-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

239,052,118

Non-Customer SPAN Calculation

4,724,464

Proprietary Capital Charges

19,502,127

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. Do you offer reduced intraday margin rates to customers? **0** [8077]

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

INITIAL

End Date:7/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/26/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/26/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>59,695,672</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>87,127,476</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>27,431,804</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>11,758,012</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,758,012</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<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>75,372,698</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>-3,234</u> [7615] <u>75,369,464</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>87,127,476</u> [7770]

INITIAL

End Date:7/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/26/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>671,640,808</u> [7010]
	B. Securities (at market)	<u>32,307,906</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-51,353,437</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>35,879,936</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,651,786</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>660,823,427</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,227,594</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>2,227,594</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>663,051,021</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>57,593,717</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,307,906</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>663,596,749</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>753,498,372</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>90,447,351</u> [7190]

INITIAL

End Date:7/25/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/26/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/29/2013

INITIAL

End Date:7/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/29/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

3,197,097,000 25-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

235,966,994

Non-Customer SPAN Calculation

4,646,315

Proprietary Capital Charges

19,249,065

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

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

0 [8077]

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

0 [8078]

INITIAL

End Date:7/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/29/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/29/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>59,546,112</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>86,329,908</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,783,796</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>11,790,991</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,790,991</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>74,544,842</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>-5,925</u> [7615] <u>74,538,917</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>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>86,329,908</u> [7770]

INITIAL

End Date:7/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/29/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>668,489,582</u> [7010]
	B. Securities (at market)	<u>32,301,302</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-53,385,110</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>34,786,978</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-29,262,259</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>652,930,493</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,276,400</u> [7045]
	Less: amount offset by customer securities	<u>-130,579</u> [7047] <u>2,145,821</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>655,076,314</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>57,441,625</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,301,302</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>660,029,924</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>749,772,851</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>94,696,537</u> [7190]

INITIAL

End Date:7/26/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/29/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/30/2013

INITIAL

End Date:7/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/30/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

3,204,230,000 26-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

236,838,521

Non-Customer SPAN Calculation

4,624,258

Proprietary Capital Charges

19,317,022

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts **1,747** [8070]

2. Percentage of customer who are speculative traders **83** [8071]

3. Percentage of customers who are hedge traders **17** [8072]

4. Percentage of position traders **91** [8073]

5. Percentage of day traders **9** [8074]

6. Number of customers trading at reportable levels **116** [8075]

7. Do any customers have direct access to the exchange? **0** [8076]

8. Do you offer reduced intraday margin rates to customers? **0** [8077]

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

INITIAL

End Date:7/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/30/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/30/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/30/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>664,890,354</u> [7010]
	B. Securities (at market)	<u>32,306,216</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-52,563,062</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>33,980,149</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-28,958,922</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>649,654,735</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,320,507</u> [7045]
	Less: amount offset by customer securities	<u>-157,110</u> [7047] <u>2,163,397</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>651,818,132</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>58,703,961</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,306,216</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>658,290,941</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>749,301,118</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>97,482,986</u> [7190]

INITIAL

End Date:7/29/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/30/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/31/2013

INITIAL

End Date:7/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/31/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

3,210,928,000 29-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

246,527,339

Non-Customer SPAN Calculation

5,484,385

Proprietary Capital Charges

20,160,938

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

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

0 [8077]

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

0 [8078]

INITIAL

End Date:7/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/31/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/31/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>57,694,144</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>83,781,439</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>26,087,295</u> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>11,697,050</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>11,697,050</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>72,091,393</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>-7,004</u> [7615] <u>72,084,389</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>0</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>0</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>0</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>83,781,439</u> [7770]

INITIAL

End Date:7/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/31/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>651,575,753</u> [7010]
	B. Securities (at market)	<u>32,303,838</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-46,121,871</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>33,214,585</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,298,975</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>643,673,330</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,572,114</u> [7045]
	Less: amount offset by customer securities	<u>-107,166</u> [7047] <u>2,464,948</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>646,138,278</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>58,670,066</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,303,838</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>655,881,633</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>746,855,537</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>100,717,259</u> [7190]

INITIAL

End Date:7/30/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:7/31/2013

Daily Segregation - Swaps Statement

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

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

WINJAMMER FILING

INITIAL

End Date:7/31/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2013

INITIAL

End Date:7/31/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2013

Daily Segregation - Cover Page

Name of Company

**MORGAN STANLEY SMITH
BARNEY LLC**

Contact Name

Cliffe Allen

Contact Phone Number

212-276-3503

Contact Email Address

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

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

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

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

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

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

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

Current ANC: on

3,241,126,000 30-JUL-2013

Broker Dealer Minimum

0

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0

Foreign Debit/Deficit

0 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

246,030,109

Non-Customer SPAN Calculation

4,988,222

Proprietary Capital Charges

20,081,466

Minimum Dollar Amount Requirement

1,000,000 [7465]

Other NFA Dollar Amount Requirement

0 [7475]

1. Number of active customer accounts

1,747 [8070]

2. Percentage of customer who are speculative traders

83 [8071]

3. Percentage of customers who are hedge traders

17 [8072]

4. Percentage of position traders

91 [8073]

5. Percentage of day traders

9 [8074]

6. Number of customers trading at reportable levels

116 [8075]

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

0 [8076]

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

0 [8077]

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

0 [8078]

INITIAL

End Date:7/31/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2013

For which products are the lowest intraday margin rates offered?

- | | | |
|-----|--|-------------------------|
| 9. | Lowest round turn commission rate offered | <u>3</u> [8080] |
| 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 system? | <u>3</u> |

INITIAL

End Date:7/31/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

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

INITIAL

End Date:7/31/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2013

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>652,626,926</u> [7010]
	B. Securities (at market)	<u>32,337,133</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-49,444,039</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>33,869,104</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-27,606,601</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>641,782,523</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,405,855</u> [7045]
	Less: amount offset by customer securities	<u>-241,229</u> [7047] <u>2,164,626</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>643,947,149</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>64,280,175</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>32,337,133</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>651,888,221</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>748,505,529</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>104,558,380</u> [7190]

INITIAL

End Date:7/31/2013

Firm Name:MORGAN STANLEY SMITH BARNEY LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2013

Daily Segregation - Swaps Statement

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

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

SIDR REPORT

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/31/2013

Submit Date Cliffe Allen, 08/01/2013

Firm Name MORGAN STANLEY SMITH BARNEY LLC
Contact Name Cliffe Allen
Contact Phone 212-276-3503
Contact Email cliffe.allen@morganstanley.
End Date 07/31/2013

Submit Date Cliffe Allen, 08/01/2013

Depository Relationships

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

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Carrying Broker Relationships

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

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Foreign Exempt Carrying Broker Relationships

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

Name Country Active DateAdded

Firm Name MORGAN STANLEY SMITH BARNEY LLC
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Submit Date Cliffe Allen, 08/01/2013

Segregation Investment Detail

1. Cash at Banks	64,280,174	9730
2. US Government Securities	0	9600
3. Bank Certificates of Deposit	0	9610
4. Money Market Funds	0	9620
5. Municipal Securities	0	9635
6. Government Sponsored Enterprise Securities	0	9655
7. Customer Owned Investments	32,337,133	9698
8. Receivables from FCMs	651,888,221	9697
Total	<u>748,505,528</u>	9699

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Secured Investment Detail

1. Cash at Banks	11,739,925	8245
2. US Government Securities	0	8600
3. Bank Certificates of Deposit	0	8610
4. Money Market Funds	0	8620
5. Municipal Securities	0	8630
6. Government Sponsored Enterprise Securities	0	8650
7. Customer Owned Investments	0	8695
8. Receivables from FCMs	72,617,835	8697
Total	<u>84,357,760</u>	8699

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Submit Date Cliffe Allen, 08/01/2013

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
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End Date 07/31/2013

Submit Date Cliffe Allen, 08/01/2013

Itemized Details

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

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JP MORGAN CHASE LONDON	0	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	32,337,133	0
CITIBANK N A	0	0

32,337,133 **0**

Box9730

CITIGROUP GLOBAL MARKETS INC	0	0
JP MORGAN CHASE LONDON	10,482,163	0
HSBC BANK USA N.A.	0	0
MIZUHO SECURITIES USA INC	0	0
MORGAN STANLEY & CO LLC	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	53,798,011	0

64,280,174 **0**