

**SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

BROKER OR DEALER  
MORGAN STANLEY SMITH BARNEY LLC

as of 04/30/14

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

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

1. Net ledger balance	
A. Cash	\$ 491,544,472 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	40,517,129 <span style="border: 1px solid black; padding: 0 2px;">7020</span>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	14,971,623 <span style="border: 1px solid black; padding: 0 2px;">7030</span>
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	57,530,378 <span style="border: 1px solid black; padding: 0 2px;">7032</span>
B. Deduct market value of open option contracts granted (sold) on a contract market	( 53,100,594 <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (add lines 1, 2, and 3)	551,463,008 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	2,522,678 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	( 325,903 ) <span style="border: 1px solid black; padding: 0 2px;">7047</span> 2,196,775 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)	\$ 553,659,783 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	16,218,089 <span style="border: 1px solid black; padding: 0 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)	0 <span style="border: 1px solid black; padding: 0 2px;">7080</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	40,517,129 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 0 <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	0 <span style="border: 1px solid black; padding: 0 2px;">7110</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	0 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets	0 <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options	
A. Value of open long option contracts	0 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	( 0 <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs	
A. Net liquidating equity	565,870,401 <span style="border: 1px solid black; padding: 0 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)	0 <span style="border: 1px solid black; padding: 0 2px;">7160</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	0 <span style="border: 1px solid black; padding: 0 2px;">7170</span>
12. Segregated funds on hand (describe: _____)	0 <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)	622,605,619 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 68,945,836 <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation	\$ 44,292,783 <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ 24,653,053 <span style="border: 1px solid black; padding: 0 2px;">7198</span>

**SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

BROKER OR DEALER

as of 04/30/14

MORGAN STANLEY SMITH BARNEY LLC

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

1. Amount required to be segregated in accordance

with Commission regulation 32.6

\$ 0 **[7200]**

2. Funds in segregated accounts

A. Cash

\$ 0 **[7210]**

B. Securities (at market)

0 **[7220]**

C. Total

0 **[7230]**

3. Excess (deficiency) funds in segregation

(subtract line 2.C from line 1)

\$ 0 **[7240]**

SUPPLEMENT TO  
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PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 04/30/14

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7**

**FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS**

Amount required to be set aside pursuant to law, rule or regulation of a foreign government  
or a rule of a self-regulatory organization authorized thereunder

\$ 47,446,782 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

    A. Cash 32,183,258 7315  
    B. Securities (at market) 0 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

15,263,524 7325

3. Exchange traded options

    A. Market value of open option contracts purchased on a foreign board of trade 0 7335  
    B. Market value of open contracts granted (sold) on a foreign board of trade 0 7337

4. Net equity (deficit) (add lines 1. 2. and 3.)

\$ 47,446,782 7345

5. Accounts liquidating to a deficit and accounts with

    debit balances - gross amount 0 7351  
    Less: amount offset by customer owned securities (0) 7352 0 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

\$ 47,446,782 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

\$ 47,446,782 7360

SUPPLEMENT TO  
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PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 04/30/14

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7**

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks

A. Banks located in the United States \$ 5,243,237 **[7500]**

B. Other banks qualified under Regulation 30.7

Name(s): 0 **[7510]** 8,731,593 **[7520]** \$ 13,974,830 **[7530]**

2. Securities

A. In safekeeping with banks located in the United States \$ 0 **[7540]**

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): 0 **[7550]** 0 **[7560]** 0 **[7570]**

3. Equities with registered futures commission merchants

A. Cash \$ 49,823,744 **[7580]**

B. Securities 0 **[7590]**

C. Unrealized gain (loss) on open futures contracts 0 **[7600]**

D. Value of long option contracts 0 **[7610]**

E. Value of short option contracts (0) **[7615]** 49,823,744 **[7620]**

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): 0 **[7630]**

A. Cash \$ 0 **[7640]**

B. Securities 0 **[7650]**

C. Amount due to (from) clearing organizations - daily variation 0 **[7660]**

D. Value of long option contracts 0 **[7670]**

E. Value of short option contracts (0) **[7675]** 0 **[7680]**

5. Amounts held by members of foreign boards of trade

Name(s): 0 **[7690]**

A. Cash \$ 0 **[7700]**

B. Securities 0 **[7710]**

C. Unrealized gain (loss) on open futures contracts 0 **[7720]**

D. Value of long option contracts 0 **[7730]**

E. Value of short option contracts (0) **[7735]** 0 **[7740]**

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 0 **[7750]**

7. Segregated funds on hand (describe: \_\_\_\_\_) 0 **[7765]**

8. Total funds in separate section 30.7 accounts

\$ 63,798,574 **[7770]**

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)

\$ 16,351,792 **[7380]**

10. Management Target Amount for Excess funds in separate section 30.7 accounts

\$ 14,234,035 **[7780]**

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

\$ 2,117,757 **[7785]**

**SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

**BROKER OR DEALER**

MORGAN STANLEY SMITH BARNEY LLC

as of 04/30/14

**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	\$	8500
B. Securities (at market)		8510
2. Net unrealized profit (loss) in open cleared swaps		8520
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased		8530
B. Market value of open cleared swaps option contracts granted (sold)	(	)8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	8560
Less: amount offset by customer owned securities	(	)8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		8630
B. Securities representing investments of cleared swaps customers' funds (at market)		8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8650
9. Net settlement from (to) derivatives clearing organizations		8660
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts		8670
B. Value of open cleared swaps short option contracts	(	)8680
11. Net equities with other FCMs		
A. Net liquidating equity		8690
B. Securities representing investments of cleared swaps customers' funds (at market)		8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8710
12. Cleared swaps customer funds on hand (describe: _____)		8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	8770

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

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

1. Net ledger balance	
A. Cash	\$ <u>491,544,472</u> <span style="border: 1px solid black; padding: 2px;">7010</span>
B. Securities (at market)	<u>40,517,129</u> <span style="border: 1px solid black; padding: 2px;">7020</span>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>14,971,623</u> <span style="border: 1px solid black; padding: 2px;">7030</span>
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	<u>57,530,378</u> <span style="border: 1px solid black; padding: 2px;">7032</span>
B. Deduct market value of open option contracts granted (sold) on a contract market	( <u>53,100,594</u> <span style="border: 1px solid black; padding: 2px;">7033</span>
4. Net equity (deficit) (add lines 1, 2, and 3)	<u>551,463,008</u> <span style="border: 1px solid black; padding: 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	<u>2,522,678</u> <span style="border: 1px solid black; padding: 2px;">7045</span>
Less: amount offset by customer owned securities	( <u>325,903</u> ) <span style="border: 1px solid black; padding: 2px;">7047</span> <u>2,196,775</u> <span style="border: 1px solid black; padding: 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)	\$ <u>553,659,783</u> <span style="border: 1px solid black; padding: 2px;">7060</span>

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	<u>16,218,089</u> <span style="border: 1px solid black; padding: 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7080</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>40,517,129</u> <span style="border: 1px solid black; padding: 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ <u>0</u> <span style="border: 1px solid black; padding: 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7110</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7130</span>
10. Exchange traded options	
A. Value of open long option contracts	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7132</span>
B. Value of open short option contracts	( <u>0</u> <span style="border: 1px solid black; padding: 2px;">7133</span>
11. Net equities with other FCMs	
A. Net liquidating equity	<u>565,870,401</u> <span style="border: 1px solid black; padding: 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7160</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7170</span>
12. Segregated funds on hand (describe: _____)	<u>0</u> <span style="border: 1px solid black; padding: 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)	<u>622,605,619</u> <span style="border: 1px solid black; padding: 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ <u>68,945,836</u> <span style="border: 1px solid black; padding: 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation	\$ <u>44,292,783</u> <span style="border: 1px solid black; padding: 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ <u>24,653,053</u> <span style="border: 1px solid black; padding: 2px;">7198</span>

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FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 04/30/14

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

1. Amount required to be segregated in accordance with Commission regulation 32.6	\$ <u>0</u> <b>[7200]</b>
2. Funds in segregated accounts	
A. Cash	\$ <u>0</u> <b>[7210]</b>
B. Securities (at market)	<u>0</u> <b>[7220]</b>
C. Total	<u>0</u> <b>[7230]</b>
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)	\$ <u>0</u> <b>[7240]</b>

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BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 04/30/14

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	\$ <u>47,446,782</u> <span style="border: 1px solid black; padding: 0 2px;">7305</span>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	\$ <u>32,183,258</u> <span style="border: 1px solid black; padding: 0 2px;">7315</span>
B. Securities (at market)	<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7317</span>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>15,263,524</u> <span style="border: 1px solid black; padding: 0 2px;">7325</span>
3. Exchange traded options	
A. Market value of open option contracts purchased on a foreign board of trade	<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7335</span>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7337</span>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>47,446,782</u> <span style="border: 1px solid black; padding: 0 2px;">7345</span>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7351</span>
Less: amount offset by customer owned securities	( <u>0</u> ) <span style="border: 1px solid black; padding: 0 2px;">7352</span> <u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7354</span>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>47,446,782</u> <span style="border: 1px solid black; padding: 0 2px;">7355</span>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>47,446,782</u> <span style="border: 1px solid black; padding: 0 2px;">7360</span>

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BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 04/30/14

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7**

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks

A. Banks located in the United States \$ 5,243,237 **[7500]**

B. Other banks qualified under Regulation 30.7

Name(s): 0 **[7510]** 8,731,593 **[7520]** \$ 13,974,830 **[7530]**

2. Securities

A. In safekeeping with banks located in the United States \$ 0 **[7540]**

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): 0 **[7550]** 0 **[7560]** 0 **[7570]**

3. Equities with registered futures commission merchants

A. Cash \$ 49,823,744 **[7580]**

B. Securities 0 **[7590]**

C. Unrealized gain (loss) on open futures contracts 0 **[7600]**

D. Value of long option contracts 0 **[7610]**

E. Value of short option contracts (0) **[7615]** 49,823,744 **[7620]**

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): 0 **[7630]**

\$ 0 **[7640]**

A. Cash 0 **[7650]**

B. Securities 0 **[7660]**

C. Amount due to (from) clearing organizations - daily variation 0 **[7670]**

D. Value of long option contracts 0 **[7680]**

E. Value of short option contracts (0) **[7675]** 0 **[7680]**

5. Amounts held by members of foreign boards of trade

Name(s): 0 **[7690]**

\$ 0 **[7700]**

A. Cash 0 **[7710]**

B. Securities 0 **[7720]**

C. Unrealized gain (loss) on open futures contracts 0 **[7730]**

D. Value of long option contracts 0 **[7740]**

E. Value of short option contracts (0) **[7735]** 0 **[7740]**

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 0 **[7750]**

0 **[7760]**

7. Segregated funds on hand (describe: \_\_\_\_\_)

0 **[7765]**

8. Total funds in separate section 30.7 accounts

\$ 63,798,574 **[7770]**

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured

Statement page T10-3 from Line 8)

\$ 16,351,792 **[7380]**

10. Management Target Amount for Excess funds in separate section 30.7 accounts

\$ 14,234,035 **[7780]**

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

\$ 2,117,757 **[7785]**

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FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

<b>BROKER OR DEALER</b>	as of	04/30/14
MORGAN STANLEY SMITH BARNEY LLC		

**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	\$	8500
A. Cash		8510
B. Securities (at market)		8520
2. Net unrealized profit (loss) in open cleared swaps		8530
A. Market value of open cleared swaps option contracts purchased		8540
B. Market value of open cleared swaps option contracts granted (sold)		8550
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased		8560
B. Market value of open cleared swaps option contracts granted (sold)		8570
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	8580
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	8590
Less: amount offset by customer owned securities		8600
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	8610

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks	\$	8600
A. Cash		8610
B. Securities representing investments of cleared swaps customers' funds (at market)		8620
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8630
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		8640
A. Cash		8650
B. Securities representing investments of cleared swaps customers' funds (at market)		8660
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8670
9. Net settlement from (to) derivatives clearing organizations		8680
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts		8690
B. Value of open cleared swaps short option contracts		8700
11. Net equities with other FCMs		
A. Net liquidating equity		8710
B. Securities representing investments of cleared swaps customers' funds (at market)		8720
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8730
12. Cleared swaps customer funds on hand (describe: _____)		8740
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	8750
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	8760
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	8770
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	8780