

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY

as of 06/30/13

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

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

1. Net ledger balance		
A. Cash	\$ 663,847,963	7010
B. Securities (at market)	31,504,971	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(62,759,893)	7030
3. Exchange traded options		
A. Add market value of open option contracts purchased on a contract market	32,216,831	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(30,509,233)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)	634,300,639	7040
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	2,181,725	7045
Less: amount offset by customer owned securities	()	7047
6. Amount required to be segregated (add lines 4 and 5)	\$ 636,482,364	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash	19,141,859	7070
B. Securities representing investments of customers' funds (at market)		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	31,504,971	7090
8. Margins on deposit with derivatives clearing organizations of contract markets		
A. Cash	\$	7100
B. Securities representing investments of customers' funds (at market)		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		7130
10. Exchange traded options		
A. Value of open long option contracts		7132
B. Value of open short option contracts	()	7133
11. Net equities with other FCMs		
A. Net liquidating equity	680,824,381	7140
B. Securities representing investments of customers' funds (at market)		7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		7170
12. Segregated funds on hand (describe:)		7150
13. Total amount in segregation (add lines 7 through 12)	731,471,211	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 94,988,847	7190

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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

\$ _____ 7200

2. Funds in segregated accounts

A. Cash

\$ _____ 7210

B. Securities (at market)

_____ 7220

C. Total

_____ 7230

3. Excess (deficiency) funds in segregation
(subtract line 2.C from line 1)

\$ _____ 7240

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

I. Check the appropriate box to identify the amount shown on line 1. below.

- ☐ 7300 Secured amounts in only U.S. - domiciled customers' accounts
- ☒ 7310 Secured amounts in U.S. and foreign - domiciled customers' accounts
- ☐ 7320 Net liquidating equities in all accounts of customers
trading on foreign boards of trade
- ☐ 7330 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.

II. Has the FCM changed the method of calculating the amount to be set aside in separate
accounts since the last financial report it filed ?

- ☐ Yes 7340 If yes, explain the change below
- ☒ No 7350

1. Amount to be set aside in separate section
30.7 accounts

\$ 66,034,680 7360

2. Total funds in separate section 30.7 accounts
(page T10-4, line 8)

95,402,948 7370

3. Excess (deficiency) - (subtract line 1 from line 2)

\$ 29,368,268 7380

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FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
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 \$ 17,161,448 7500

B. Other banks designated by the Commission

Name(s): 7510 8,933,980 7520 \$ 26,095,428 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 7540

B. In safekeeping with other banks designated by the Commission

Name(s): 7550 7560 7570

3. Equities with registered futures commission merchants

A. Cash \$ 69,307,520 7580

B. Securities 7590

C. Unrealized gain (loss) on open futures contracts 7600

D. Value of long option contracts 7610

E. Value of short option contracts () 7615 69,307,520 7620

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

Name(s): 7630

A. Cash \$ 7640

B. Securities 7650

C. Amount due to (from) clearing organizations - daily variation 7660

D. Value of long option contracts 7670

E. Value of short option contracts () 7675 7680

5. Amounts held by members of foreign boards of trade

Name(s): 7690

A. Cash \$ 7700

B. Securities 7710

C. Unrealized gain (loss) on open futures contracts 7720

D. Value of long option contracts 7730

E. Value of short option contracts () 7735 7740

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

Name(s): 7750 7760

7. Segregated funds on hand (describe:) 7765

8. Total funds in separate section 30.7 accounts (to page T10-3 line 2) \$ 95,402,948 7770

A. If any securities shown are other than the types of securities referred to in CFTC Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line.

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STATEMENT OF SEQUESTRATION REQUIREMENTS AND
FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS

CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

1. Net ledger balance		
A. Cash	\$	8500
B. Securities (at market)		8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		8520
3. Cleared OTC derivatives options		
A. Market value of open cleared OTC derivatives option contracts purchased		8530
B. Market value of open cleared OTC derivatives 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 sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

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