

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 11/30/13

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	\$ 550,830,067	7010
B. Securities (at market)	34,663,469	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(12,795,702)	7030
3. Exchange traded options		
A. Add market value of open option contracts purchased on a contract market	27,199,453	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(22,820,137)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)	577,077,150	7040
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	2,144,089	7045
Less: amount offset by customer owned securities	(39,076)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$ 579,182,163	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash	25,976,085	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)	34,663,469	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	595,338,650	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)	655,978,204	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 76,796,041	7190

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 11/30/13

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

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 11/30/13

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

\$ 57,597,325 7360

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

79,536,414 7370

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

\$ 21,939,089 7380

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 11/30/13

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
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 \$ 16,035,748 7500
B. Other banks designated by the Commission
Name(s): 7510 3,084,947 7520 \$ 19,120,695 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 120,000 7540
B. In safekeeping with other banks designated by the Commission
Name(s): 7550 7560 120,000 7570

3. Equities with registered futures commission merchants

A. Cash \$ 60,295,739 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 (20) 7615 60,295,719 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) \$ 79,536,414 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.