

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 07/31/14

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	\$	419,422,100	7010
B. Securities (at market)		43,160,681	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		43,187,231	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		55,615,920	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	49,455,377	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		511,930,555	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		159,404	7045
Less: amount offset by customer owned securities	(	0	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	512,089,959	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		25,507,176	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	0	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		0	7130
10. Exchange traded options			
A. Value of open long option contracts		0	7132
B. Value of open short option contracts	(	0	7133
11. Net equities with other FCMs			
A. Net liquidating equity		516,189,290	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		43,160,681	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		584,857,147	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	72,767,188	7190
15. Management Target Amount for Excess funds in segregation	\$	40,967,197	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	31,799,991	7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 07/31/14

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

\$ 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

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 07/31/14

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

\$ 41,551,133 7305

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

A. Cash

\$ 29,298,298 7315

B. Securities (at market)

1,999,920 7317

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

10,252,914 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.)

\$ 41,551,132 7345

5. Accounts liquidating to a deficit and accounts with

debit balances - gross amount

\$ 408,924 7351

Less: amount offset by customer owned securities

(408,924) 7352

0 7354

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

\$ 41,551,132 7355

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

\$ 41,551,133 7360

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 07/31/14

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

\$ 22,000,044 7500

B. Other banks qualified under Regulation 30.7

Name(s): 0 7510

1,721,950 7520 \$ 23,721,994 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

\$ 32,584,001 7580

B. Securities

1,999,920 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 34,583,921 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

0 7760

7. Segregated funds on hand (describe:)

0 7765

8. Total funds in separate section 30.7 accounts

\$ 58,305,915 7770

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

\$ 16,754,782 7380

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

\$ 12,465,340 7780

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

\$ 4,289,442 7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

MORGAN STANLEY SMITH BARNEY LLC

as of 07/31/14

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