

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER UBS SECURITIES LLC	as of	03/31/16
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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 CEAct)

1. Net ledger balance			
A. Cash	\$	3,710,936,550	7010
B. Securities (at market)		5,449,696,802	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(788,877,076)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,108,461,717	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,058,935,474)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,421,282,519	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		24,659,644	7045
Less: amount offset by customer owned securities	(	22,782,287)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,423,159,876	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		246,861,462	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)		2,088,444,923	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,708,064,123	7100
B. Securities representing investments of customers' funds (at market)		533,374,338	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,361,251,879	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		13,931,978	7130
10. Exchange traded options			
A. Value of open long option contracts		1,108,461,717	7132
B. Value of open short option contracts	(	1,058,935,474)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		0	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)		0	7170
12. Segregated funds on hand (describe: _____)		0	7150
13. Total amount in segregation (add lines 7 through 12)		9,001,454,946	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	578,295,070	7190
15. Management Target Amount for Excess funds in segregation	\$	425,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	153,295,070	7198

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2016-04-25 06:07PM EDT  
Status: Accepted

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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  
 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	\$	0	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	1,304,799,921	7315
B. Securities (at market)		2,823,172,920	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(283,896,870)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		42,441,365	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(206,625)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	3,886,310,711	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	182,083,395	7351
Less: amount offset by customer owned securities		(180,947,577)	7352
		1,135,818	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,887,446,529	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,887,446,529	7360

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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	\$	75,438,763	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
			\$ 75,438,763 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	764,740,417	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
			764,740,417 7570
3. Equities with registered futures commission merchants			
A. Cash	\$		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
			0 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): ICE CLEAR EUROPE		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): UBS London, HK, Australia, BMO		7690	
A. Cash	\$	1,259,234,321	7700
B. Securities		2,471,536,197	7710
C. Unrealized gain (loss) on open futures contracts		(283,896,870)	7720
D. Value of long option contracts		42,441,365	7730
E. Value of short option contracts		( 206,625 )	7735
			3,489,108,388 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		\$	4,329,287,568 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	441,841,039 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	300,000,000 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	141,841,039 7785

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 UBS SECURITIES LLC

as of 03/31/16

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	\$	305,492,061	8500
B. Securities (at market)		916,294,492	8510
2. Net unrealized profit (loss) in open cleared swaps		321,989,005	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)	(	0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	1,543,775,558	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	5,925,489	8560
Less: amount offset by customer owned securities	(	5,668,967)	8570
		256,522	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	1,544,032,080	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	35,997,712	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		115,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		299,427,127	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		753,982,565	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		616,867,365	8650
9. Net settlement from (to) derivatives clearing organizations		13,638,288	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts	(	0)	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)	\$	1,834,913,057	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	290,880,977	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	200,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	90,880,977	8770