

SUPPLEMENT TO
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
 PART II

BROKER OR DEALER
 UBS SECURITIES LLC

as of 04/30/16

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	\$	2,940,578,614	7010
B. Securities (at market)		4,693,158,193	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(49,039,558)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,136,688,380	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,164,791,467)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,556,594,162	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		51,249,501	7045
Less: amount offset by customer owned securities	(50,278,517)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	7,557,565,146	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		165,128,291	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)		1,710,454,518	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,823,289,888	7100
B. Securities representing investments of customers' funds (at market)		536,548,844	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,982,703,675	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(56,328,339)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,136,688,380	7132
B. Value of open short option contracts	(1,164,791,467)	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)		8,133,693,790	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	576,128,644	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	\$	151,128,644	7198

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2016-05-24 04:21PM EDT
Status: Accepted

BROKER OR DEALER UBS SECURITIES LLC	as of <u>04/30/16</u>
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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	\$ _____	891,383,491	7315
B. Securities (at market)	_____	2,384,108,442	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	_____	(15,049,189)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	_____	32,630,602	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	_____	(78,247)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ _____	3,292,995,099	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ _____	180,627,660	7351
Less: amount offset by customer owned securities	(_____)	(179,912,950)	7352
		714,710	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ _____	3,293,709,809	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ _____	3,293,709,809	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	\$	46,977,369	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$	46,977,369	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,083,033,648	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	7570
1,083,033,648			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	7580	
B. Securities		0	7590
C. Unrealized gain (loss) on open futures contracts		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		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	\$	876,190,427	7700
B. Securities		1,715,179,832	7710
C. Unrealized gain (loss) on open futures contracts		(15,049,189)	7720
D. Value of long option contracts		32,630,602	7730
E. Value of short option contracts		(78,247)	7735
		2,608,873,425	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		\$	3,738,884,442
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	445,174,633
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	300,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	145,174,633

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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	\$	488,439,623 8500
B. Securities (at market)		729,649,282 8510
2. Net unrealized profit (loss) in open cleared swaps		91,234,818 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)	\$	1,309,323,723 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	6,837,540 8560
Less: amount offset by customer owned securities		(6,529,568) 8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	1,309,631,695 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	47,672,814 8600
B. Securities representing investments of cleared swaps customers' funds (at market)		130,000,000 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		301,506,310 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		690,642,222 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)		428,142,973 8650
9. Net settlement from (to) derivatives clearing organizations		2,048,124 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)	\$	1,600,012,443 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	290,380,748 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	\$	90,380,748 8770