

**SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

**BROKER OR DEALER:**

UBS SECURITIES LLC

as of: 05/31/2014

**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		\$ 3,074,289,539		7010
B. Securities (at market)		4,666,628,895		7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		24,723,794		7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market		961,626,081		7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(823,122,628)		7033
4. Net equity (deficit) (add lines 1, 2 and 3)		7,904,145,681		7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	76,416,513		7045	
Less: amount offset by customer securities	(75,746,923)		7047	
6. Amount required to be segregated (add lines 4 and 5)		669,590		7050
		\$ 7,904,815,271		7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash		25,550,902		7070
B. Securities representing investments of customers' funds (at market)		515,000,000		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,454,283,013		7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		2,350,443,595		7100
B. Securities representing investments of customers' funds (at market)		861,323,007		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,212,345,882		7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(41,599,066)		7130
10. Exchange traded options				
A. Value of open long option contracts		961,626,081		7132
B. Value of open short option contracts		(823,122,628)		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)		8,515,850,786		7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 611,035,515		7190
15. Management Target Amount for Excess funds in segregation		553,337,069		7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		57,698,446		7198

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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		\$ 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 1. from line 2.C.)		\$ 0	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 Options Trading - All Customers			
A. Cash		\$ 399,263,081	7315
B. Securities (at market)		\$ 2,329,997,881	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 1,307,356,553	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 122,269,702	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(22,942,002)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 4,135,945,215	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 24,979,131		7351
Less: amount offset by customer owned securities	\$(21,504,566)		7352
		\$ 3,474,565	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$ 4,139,419,780	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$ 4,139,419,780	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		\$ 18,687,377	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	0	7520	\$ 18,687,377	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 1,255,017,070	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	1,255,017,070	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 0	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): <u>See Attached</u>	7630				
A. Cash		\$ 26,121,944	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		(20,820)	7660		
D. Value of long option contracts		0	7670		
E. Value of short option contracts		0	7675	26,101,124	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 794,592,468	7700		
B. Securities		1,074,980,811	7710		
C. Unrealized gain (loss) on open futures contracts		1,299,401,776	7720		
D. Value of long option contracts		122,269,702	7730		
E. Value of short option contracts		(22,942,002)	7735	3,268,302,755	7740
6. Amounts with other depositories designated by a foreign board of trade					
Name(s): _	7750			0	7760
7. Segregated funds on hand (describe): _				0	7765
8. Total funds in separate section 30.7 accounts				\$ 4,568,108,326	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				428,688,546	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				400,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				28,688,546	7785

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**as of:** 05/31/2014

**STATEMENT OF CLEARED SWAPS 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		\$ 267,328,468	8500
B. Securities (at market)		485,613,557	8510
2. Net unrealized profit (loss) in open cleared swaps		(45,877,025)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps granted (sold)		0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		707,065,000	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 15,244,387		8560
Less: amount offset by customer securities	(15,223,974)		8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		20,413	8580
		707,085,413	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 23,960,558	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		125,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		191,601,056	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		303,007,497	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)		294,012,501	8650
9. Net settlement from (to) derivatives clearing organizations		(4,503,138)	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		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: )		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		933,078,474	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 225,993,061	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 segregation over (under) Management Target Excess		\$ 25,993,061	8770