

SUPPLEMENT TO
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
 PART II

BROKER OR DEALER
 UBS SECURITIES LLC

as of 07/31/16

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	\$	2,452,702,350	7010
B. Securities (at market)		5,814,549,881	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(111,278,703)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,060,855,374	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,146,319,172)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,070,509,730	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		81,893,725	7045
Less: amount offset by customer owned securities	(	81,494,149)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	399,576	7050
		8,070,909,306	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		175,132,142	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)		1,660,428,096	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,168,818,112	7100
B. Securities representing investments of customers' funds (at market)		517,241,531	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		4,154,121,784	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		28,662,725	7130
10. Exchange traded options			
A. Value of open long option contracts		1,060,855,374	7132
B. Value of open short option contracts	(	1,146,319,172)	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)		8,618,940,592	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	548,031,286	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	\$	123,031,286	7198

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2016-08-23 04:14PM 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	\$	921,052,770	7315
B. Securities (at market)		2,400,761,296	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		509,779,828	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		36,896,617	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(233,438)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	3,868,257,073	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	7,657,131	7351
Less: amount offset by customer owned securities		(7,244,024)	7352
		413,107	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,868,670,180	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,868,670,180	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	\$	42,373,233 7500
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	7510	\$ 42,373,233 7530
2. Securities		
A. In safekeeping with banks located in the United States	\$	900,203,015 7540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	7550	900,203,015 7570
3. Equities with registered futures commission merchants		
A. Cash	\$	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	(	7615 7620)
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): <u>ICE CLEAR EUROPE</u>	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): <u>UBS London, HK, Australia, BMO</u>	7690	
A. Cash	\$	894,122,856 7700
B. Securities		1,921,641,719 7710
C. Unrealized gain (loss) on open futures contracts		509,779,828 7720
D. Value of long option contracts		36,896,617 7730
E. Value of short option contracts	(	(233,438) 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		
	\$	4,304,783,830 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$	436,113,650 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		
	\$	136,113,650 7785

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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	\$	748,173,393	8500
B. Securities (at market)		254,084,763	8510
2. Net unrealized profit (loss) in open cleared swaps		(245,257,829)	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)	\$	757,000,327	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	8,342,769	8560
Less: amount offset by customer owned securities	(	7,018,286)	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	758,324,810	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	86,849,659	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		110,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		254,084,763	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		649,596,418	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)		0	8650
9. Net settlement from (to) derivatives clearing organizations		(43,688,808)	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)	\$	1,056,842,032	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	298,517,222	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	\$	98,517,222	8770