

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER  
UBS SECURITIES LLC

as of 08/31/17

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	\$	1,623,400,837	7010
B. Securities (at market)		5,214,132,921	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		244,110,734	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		204,833,508	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	156,068,790	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,130,409,210	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		6,099,771	7045
Less: amount offset by customer owned securities	(	5,645,973	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	7,130,863,008	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		64,519,743	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)		1,482,984,251	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,828,056,101	7100
B. Securities representing investments of customers' funds (at market)		361,723,694	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,731,148,670	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		117,908,096	7130
10. Exchange traded options			
A. Value of open long option contracts		204,833,508	7132
B. Value of open short option contracts	(	156,068,790	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)		7,635,105,273	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	504,242,265	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	\$	79,242,265	7198

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2017-09-26 05:39PM 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	\$	1,266,659,991	7315
B. Securities (at market)		2,200,805,777	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		38,859,287	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		20,664,760	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(1,654,120)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,525,335,695	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	1,485,615	7351
Less: amount offset by customer owned securities		(1,435,425)	7352
		50,190	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,525,385,885	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,525,385,885	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	\$ <u>194,291,259</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7510</u>	<u>7520</u> \$ <u>194,291,259</u> <u>7530</u>
2. Securities		
A. In safekeeping with banks located in the United States	\$ <u>1,044,934,360</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7550</u>	<u>7560</u> <u>1,044,934,360</u> <u>7570</u>
3. Equities with registered futures commission merchants		
A. Cash	\$ <u>0</u>	<u>7580</u>
B. Securities	<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts	<u>0</u>	<u>7600</u>
D. Value of long option contracts	<u>0</u>	<u>7610</u>
E. Value of short option contracts	( <u>0</u> )	<u>7615</u> <u>0</u> <u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): <u>ICE CLEAR EUROPE</u>	<u>7630</u>	
A. Cash	\$ <u>0</u>	<u>7640</u>
B. Securities	<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation	<u>0</u>	<u>7660</u>
D. Value of long option contracts	<u>0</u>	<u>7670</u>
E. Value of short option contracts	( <u>0</u> )	<u>7675</u> <u>0</u> <u>7680</u>
5. Amounts held by members of foreign boards of trade		
Name(s): <u>UBS London, HK, Australia, BMO</u>	<u>7690</u>	
A. Cash	\$ <u>1,145,340,048</u>	<u>7700</u>
B. Securities	<u>1,458,928,542</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts	<u>38,859,287</u>	<u>7720</u>
D. Value of long option contracts	<u>20,664,760</u>	<u>7730</u>
E. Value of short option contracts	( <u>1,654,120</u> )	<u>7735</u> <u>2,662,138,517</u> <u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): _____	<u>7750</u>	<u>7760</u>
7. Segregated funds on hand (describe: _____ )		
		<u>7765</u>
8. Total funds in separate section 30.7 accounts	\$ <u>3,901,364,136</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$ <u>375,978,251</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		
	\$ <u>300,000,000</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		
	\$ <u>75,978,251</u>	<u>7785</u>

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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	\$	176,657,813	8500
B. Securities (at market)		182,085,005	8510
2. Net unrealized profit (loss) in open cleared swaps		303,751,674	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)		\$ 662,494,492	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		\$ 557,690	8560
Less: amount offset by customer owned securities		(402,409)	8570
		155,281	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 662,649,773	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	85,787,010	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		150,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		182,085,005	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		521,798,973	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		(3,715,882)	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)		\$ 935,955,106	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 273,305,333	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		\$ 73,305,333	8770