

SUPPLEMENT TO
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
 PART II

BROKER OR DEALER UBS SECURITIES LLC	as of <u>02/29/16</u>
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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	\$	5,297,229,175	7010
B. Securities (at market)		6,258,220,272	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(2,178,068,482)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,423,213,182	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,101,318,936)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		9,699,275,211	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		65,494,344	7045
Less: amount offset by customer owned securities	(65,330,258)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	9,699,439,297	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		182,110,072	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)		2,719,943,009	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,994,202,545	7100
B. Securities representing investments of customers' funds (at market)		533,560,169	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,538,277,262	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(16,157,934)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,423,213,182	7132
B. Value of open short option contracts	(1,101,318,936)	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)		10,273,829,369	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	574,390,072	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	\$	149,390,072	7198

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2016-03-23 03:59PM 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	\$	2,853,139,596	7315
B. Securities (at market)		3,592,038,598	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(1,396,932,311)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		41,245,696	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(187,940)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	5,089,303,639	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	13,418,839	7351
Less: amount offset by customer owned securities		(12,175,658)	7352
		1,243,181	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,090,546,820	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,090,546,820	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	\$	53,308,668	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$		53,308,668
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,327,867,142	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	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		()	7615
			0
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
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO			7690
A. Cash	\$	2,836,777,618	7700
B. Securities		2,667,936,106	7710
C. Unrealized gain (loss) on open futures contracts		(1,396,932,311)	7720
D. Value of long option contracts		41,245,696	7730
E. Value of short option contracts		(187,940)	7735
			4,148,839,169
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
7. Segregated funds on hand (describe:)			7760
			7765
8. Total funds in separate section 30.7 accounts		\$	5,530,014,979
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	439,468,159
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		\$	139,468,159

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as of 02/29/16

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	\$	510,396,126 8500
B. Securities (at market)		898,419,586 8510
2. Net unrealized profit (loss) in open cleared swaps		123,382,019 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)	\$	1,532,197,731 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	24,766,067 8560
Less: amount offset by customer owned securities	(24,509,482) 8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	1,532,454,316 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	39,177,877 8600
B. Securities representing investments of cleared swaps customers' funds (at market)		140,000,000 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		289,691,098 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		739,214,810 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)		608,728,488 8650
9. Net settlement from (to) derivatives clearing organizations		4,509,724 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)	\$	1,821,321,997 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	288,867,681 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	\$	88,867,681 8770