

SUPPLEMENT TO
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
 PART II

BROKER OR DEALER
 UBS SECURITIES LLC

as of 03/31/15

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		\$ 4,142,172,800	7010
B. Securities (at market)		4,679,714,547	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,302,705,245)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,788,992,009	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,376,633,922)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,931,540,189	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	44,512,530		7045
Less: amount offset by customer owned securities	(43,644,509)	868,021	7047
6. Amount required to be segregated (add lines 4 and 5)		\$ 7,932,408,210	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		57,469,468	7070
B. Securities representing investments of customers' funds (at market)		460,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,422,199,258	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,254,386,753	7100
B. Securities representing investments of customers' funds (at market)		952,740,013	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,257,515,288	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(119,901,519)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,788,992,009	7132
B. Value of open short option contracts		(1,376,633,922)	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)		8,696,767,348	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 764,359,138	7190
15. Management Target Amount for Excess funds in segregation		\$ 555,268,575	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 209,090,563	7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

Date: 4/24/15 12:04 PM
Status: Accepted

BROKER OR DEALER UBS SECURITIES LLC	as of <u>03/31/15</u>
--	-----------------------

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

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

Date: 4/24/15 12:04 PM
Status: Accepted

BROKER OR DEALER
UBS SECURITIES LLC

as of 03/31/15

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	\$	1,638,176,357	7315
B. Securities (at market)		2,246,586,404	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(2,275,400)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		73,320,081	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(8,180,835)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	3,947,626,607	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	35,790,404	7351
Less: amount offset by customer owned securities		(35,683,344)	7352
		107,060	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,947,733,667	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,947,733,667	7360

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

Date: 4/24/15 12:04 PM
Status: Accepted

BROKER OR DEALER UBS SECURITIES LLC	as of <u>03/31/15</u>
--	-----------------------

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	\$	16,168,454	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$	16,168,454	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,309,885,930	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	7570
		1,309,885,930	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	7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): ICE CLEAR EUROPE		7630	
A. Cash	\$	23,248,252	7640
B. Securities		7650	
C. Amount due to (from) clearing organizations - daily variation		(155,609)	7660
D. Value of long option contracts		0	7670
E. Value of short option contracts		(147,780)	7675
		22,944,863	7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO		7690	
A. Cash	\$	2,108,072,424	7700
B. Securities		936,700,474	7710
C. Unrealized gain (loss) on open futures contracts		9,737,134	7720
D. Value of long option contracts		73,320,081	7730
E. Value of short option contracts		(8,033,055)	7735
		3,119,797,058	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		\$	4,468,796,305
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	521,062,638
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	400,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	121,062,638

SUPPLEMENT TO
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
 PART II

BROKER OR DEALER
 UBS SECURITIES LLC

as of 03/31/15

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		\$ 685,212,058	8500
B. Securities (at market)		797,959,570	8510
2. Net unrealized profit (loss) in open cleared swaps		(264,604,683)	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)		\$ 1,218,566,945	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,935,693	8560	
Less: amount offset by customer owned securities	(1,573,410)	8570	
		362,283	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 1,218,929,228	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 108,030,955	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)		207,861,542	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		453,169,408	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)		590,098,028	8650
9. Net settlement from (to) derivatives clearing organizations		19,525,932	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)		\$ 1,518,685,865	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 299,756,637	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		\$ 99,756,637	8770