

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 04/30/15

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	\$	3,907,971,727	7010
B. Securities (at market)		4,468,678,503	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(753,970,729)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,595,804,159	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,226,676,276)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,991,807,384	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		98,886,596	7045
Less: amount offset by customer owned securities	(98,651,687)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	234,909	7050
		7,992,042,293	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		174,524,198	7070
B. Securities representing investments of customers' funds (at market)		400,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,618,316,733	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,472,381,650	7100
B. Securities representing investments of customers' funds (at market)		946,026,563	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,850,361,770	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(42,668,938)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,595,804,159	7132
B. Value of open short option contracts	(1,226,676,276)	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)		8,788,069,859	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	796,027,566	7190
15. Management Target Amount for Excess funds in segregation	\$	559,442,960	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	236,584,606	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		\$ _____	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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>1,422,574,388</u>	<u>7315</u>
B. Securities (at market)	<u>2,346,347,654</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>141,615,818</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>93,334,252</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(11,375,190)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$ <u>3,992,496,922</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>87,619,981</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(85,285,295)</u>	<u>7352</u>
	<u>2,334,686</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,994,831,608</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,994,831,608</u>	<u>7360</u>

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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	\$	46,421,354	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
			\$ 46,421,354 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,400,884,906	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
			1,400,884,906 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	\$	5,692,043	7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation		(928,735)	7660
D. Value of long option contracts		0	7670
E. Value of short option contracts		(67,011)	7675
			4,696,297 7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO			7690
A. Cash	\$	1,849,975,796	7700
B. Securities		945,462,748	7710
C. Unrealized gain (loss) on open futures contracts		153,916,219	7720
D. Value of long option contracts		93,334,252	7730
E. Value of short option contracts		(11,308,179)	7735
			3,031,380,836 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		\$	4,483,383,393 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	488,551,785 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	400,000,000 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	88,551,785 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		\$	596,187,016 8500
B. Securities (at market)			703,872,108 8510
2. Net unrealized profit (loss) in open cleared swaps			(205,531,944) 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)		\$	1,094,527,180 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	5,550,016	8560
Less: amount offset by customer owned securities	(5,156,763)	8570
			393,253 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$	1,094,920,433 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	104,939,495 8600
B. Securities representing investments of cleared swaps customers' funds (at market)			165,000,000 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			174,256,816 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash			371,087,230 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)			529,615,292 8650
9. Net settlement from (to) derivatives clearing organizations			2,608,502 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)		\$	1,347,507,335 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$	252,586,902 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		\$	52,586,902 8770