

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER  
UBS SECURITIES LLC

as of 05/31/15

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	\$	3,673,699,664	7010
B. Securities (at market)		4,977,940,269	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(426,853,541)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,740,253,473	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,401,329,005)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,563,710,860	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		68,128,000	7045
Less: amount offset by customer owned securities	(	68,039,121)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,563,799,739	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		169,251,549	7070
B. Securities representing investments of customers' funds (at market)		550,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,481,406,972	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,211,044,601	7100
B. Securities representing investments of customers' funds (at market)		942,042,913	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,496,533,297	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		113,204,586	7130
10. Exchange traded options			
A. Value of open long option contracts		1,740,253,473	7132
B. Value of open short option contracts	(	1,401,329,005)	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)		9,302,408,386	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	738,608,647	7190
15. Management Target Amount for Excess funds in segregation	\$	599,465,982	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	139,142,665	7198

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BROKER OR DEALER UBS SECURITIES LLC	as of <u>05/31/15</u>
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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>737,109,112</u>	<u>7315</u>
B. Securities (at market)		<u>2,402,207,468</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		<u>518,469,412</u>	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		<u>70,593,700</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade		<u>(7,407,392)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	<u>3,720,972,300</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	<u>228,930,947</u>	<u>7351</u>
Less: amount offset by customer owned securities		<u>(228,087,859)</u>	<u>7352</u>
		<u>843,088</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>3,721,815,388</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	<u>3,721,815,388</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	\$	44,660,496	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): 0			7510	\$ 44,660,496 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	1,224,812,969	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): 0		0	7560	1,224,812,969 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	\$	22,365,156	7640	
B. Securities			7650	
C. Amount due to (from) clearing organizations - daily variation		(81,937)	7660	
D. Value of long option contracts		3,419,185	7670	
E. Value of short option contracts		( )	7675	25,702,404 7680

5. Amounts held by members of foreign boards of trade

Name(s): UBS London, HK, Australia, BMO			7690	
A. Cash	\$	1,156,617,518	7700	
B. Securities		1,177,394,499	7710	
C. Unrealized gain (loss) on open futures contracts		527,929,298	7720	
D. Value of long option contracts		67,174,515	7730	
E. Value of short option contracts		(7,407,392)	7735	2,921,708,438 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s):			7750	7760
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7. Segregated funds on hand (describe: )			7765	
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8. Total funds in separate section 30.7 accounts	\$	4,216,884,307	7770	
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9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)	\$	495,068,919	7380	
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10. Management Target Amount for Excess funds in separate section 30.7 accounts	\$	400,000,000	7780	
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11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	\$	95,068,919	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	\$	563,577,038	8500
B. Securities (at market)		690,815,440	8510
2. Net unrealized profit (loss) in open cleared swaps		(150,720,902)	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)	\$	1,103,671,576	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	9,861,509	8560
Less: amount offset by customer owned securities		(8,932,143)	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	1,104,600,942	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	124,528,340	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		180,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		167,157,925	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		400,364,115	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)		523,657,515	8650
9. Net settlement from (to) derivatives clearing organizations		(4,780,495)	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)	\$	1,390,927,400	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	286,326,458	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	\$	86,326,458	8770