

SUPPLEMENT TO  
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
 PART II

BROKER OR DEALER  
 UBS SECURITIES LLC

as of 09/30/18

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		\$	<u>2,764,509,671</u> <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)			<u>2,746,331,555</u> <span style="border: 1px solid black; padding: 0 2px;">7020</span>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>(216,062,811)</u> <span style="border: 1px solid black; padding: 0 2px;">7030</span>
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>220,478,725</u> <span style="border: 1px solid black; padding: 0 2px;">7032</span>
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>78,001,310</u> <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>5,437,255,830</u> <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>11,678,591</u>		<span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	( <u>11,347,232</u> )		<u>331,359</u> <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>5,437,587,189</u> <span style="border: 1px solid black; padding: 0 2px;">7060</span>

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>201,550,505</u> <span style="border: 1px solid black; padding: 0 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7080</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>936,920,542</u> <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>2,521,860,734</u> <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)			<u>342,442,923</u> <span style="border: 1px solid black; padding: 0 2px;">7110</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>1,809,411,013</u> <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>(16,392,275)</u> <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options			
A. Value of open long option contracts			<u>220,478,725</u> <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts		(	<u>78,001,310</u> <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs			
A. Net liquidating equity			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7160</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7170</span>
12. Segregated funds on hand (describe: _____)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)			<u>5,938,270,857</u> <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>500,683,668</u> <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation		\$	<u>425,000,000</u> <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	<u>75,683,668</u> <span style="border: 1px solid black; padding: 0 2px;">7198</span>

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2018-10-24 08:31PM EDT  
Status: Accepted

BROKER OR DEALER  UBS SECURITIES LLC	as of <u>09/30/18</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	\$	0	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	450,598,211	7315
B. Securities (at market)		662,828,334	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		285,908,917	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		195,668,805	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(54,264,256)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	1,540,740,011	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	19,634,991	7351
Less: amount offset by customer owned securities		(19,546,475)	7352
		88,516	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,540,828,527	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,540,828,527	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>431,111,092</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7510</u>	<u>7520</u> \$ <u>431,111,092</u> <u>7530</u>
2. Securities		
A. In safekeeping with banks located in the United States	\$ <u>497,528,751</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>497,528,751</u> <u>7570</u>
3. Equities with registered futures commission merchants		
A. Cash	\$ <u>7580</u>	
B. Securities	<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts	<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>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, Australia, BMO</u>	<u>7690</u>	
A. Cash	\$ <u>115,250,816</u>	<u>7700</u>
B. Securities	<u>452,443,005</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts	<u>285,908,917</u>	<u>7720</u>
D. Value of long option contracts	<u>195,668,805</u>	<u>7730</u>
E. Value of short option contracts	( <u>54,264,256</u> )	<u>7735</u> <u>995,007,287</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>1,923,647,130</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>382,818,603</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>82,818,603</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		\$ <u>153,738,799</u>	<u>8500</u>
B. Securities (at market)		<u>247,941,524</u>	<u>8510</u>
2. Net unrealized profit (loss) in open cleared swaps			
		<u>273,588,826</u>	<u>8520</u>
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		<u>0</u>	<u>8530</u>
B. Market value of open cleared swaps option contracts granted (sold)		<u>(0)</u>	<u>8540</u>
4. Net equity (deficit) (add lines 1, 2, and 3)			
		\$ <u>675,269,149</u>	<u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ <u>3,960,518</u>		<u>8560</u>
Less: amount offset by customer owned securities	<u>(3,837,370)</u>		<u>8570</u>
		<u>123,148</u>	<u>8580</u>
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ <u>675,392,297</u>	<u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ <u>108,913,632</u>	<u>8600</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>150,000,000</u>	<u>8610</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>113,426,500</u>	<u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		<u>437,135,532</u>	<u>8630</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>0</u>	<u>8640</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>134,515,024</u>	<u>8650</u>
9. Net settlement from (to) derivatives clearing organizations			
		<u>(5,243,689)</u>	<u>8660</u>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		<u>0</u>	<u>8670</u>
B. Value of open cleared swaps short option contracts		<u>(0)</u>	<u>8680</u>
11. Net equities with other FCMs			
A. Net liquidating equity			<u>8690</u>
B. Securities representing investments of cleared swaps customers' funds (at market)			<u>8700</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			<u>8710</u>
12. Cleared swaps customer funds on hand (describe: _____)			
			<u>8715</u>
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			
		\$ <u>938,746,999</u>	<u>8720</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ <u>263,354,702</u>	<u>8730</u>
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
		\$ <u>200,000,000</u>	<u>8760</u>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
		\$ <u>63,354,702</u>	<u>8770</u>