

SUPPLEMENT TO  
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
 PART II

BROKER OR DEALER UBS SECURITIES LLC	as of	05/31/16
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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	\$	2,634,912,254	7010
B. Securities (at market)		4,060,099,466	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		439,305,217	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		790,976,173	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	952,778,429)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		6,972,514,681	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		9,524,283	7045
Less: amount offset by customer owned securities	(	9,389,080)	7047
6. Amount required to be segregated (add lines 4 and 5)		135,203	7050
	\$	6,972,649,884	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		327,927,929	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)		1,452,948,547	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,820,520,569	7100
B. Securities representing investments of customers' funds (at market)		495,517,244	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,607,150,919	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(10,350,258)	7130
10. Exchange traded options			
A. Value of open long option contracts		790,976,173	7132
B. Value of open short option contracts	(	952,778,429)	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)		7,531,912,694	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 559,262,810	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		\$ 134,262,810	7198

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2016-06-23 04:33PM 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	\$	<u>0</u>	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	<u>895,579,948</u>	7315
B. Securities (at market)		<u>2,153,264,644</u>	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		<u>305,786,577</u>	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		<u>21,148,289</u>	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		<u>(263,969)</u>	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	<u>3,375,515,489</u>	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	<u>44,532,479</u>	7351
Less: amount offset by customer owned securities		<u>(44,130,633)</u>	7352
		<u>401,846</u>	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	<u>3,375,917,335</u>	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	<u>3,375,917,335</u>	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	\$	11,858,974 <span style="border: 1px solid black; padding: 0 2px;">7500</span>
B. Other banks qualified under Regulation 30.7		
Name(s): 0 _____		7510 <span style="border: 1px solid black; padding: 0 2px;">7520</span> \$ 11,858,974 <span style="border: 1px solid black; padding: 0 2px;">7530</span>
2. Securities		
A. In safekeeping with banks located in the United States	\$	1,054,133,052 <span style="border: 1px solid black; padding: 0 2px;">7540</span>
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): 0 _____		7550 <span style="border: 1px solid black; padding: 0 2px;">7560</span> 1,054,133,052 <span style="border: 1px solid black; padding: 0 2px;">7570</span>
3. Equities with registered futures commission merchants		
A. Cash	\$	<span style="border: 1px solid black; padding: 0 2px;">7580</span>
B. Securities		0 <span style="border: 1px solid black; padding: 0 2px;">7590</span>
C. Unrealized gain (loss) on open futures contracts		<span style="border: 1px solid black; padding: 0 2px;">7600</span>
D. Value of long option contracts		0 <span style="border: 1px solid black; padding: 0 2px;">7610</span>
E. Value of short option contracts		( <span style="border: 1px solid black; padding: 0 2px;">7615</span> ) <span style="border: 1px solid black; padding: 0 2px;">7620</span>
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): ICE CLEAR EUROPE _____		<span style="border: 1px solid black; padding: 0 2px;">7630</span>
A. Cash	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7640</span>
B. Securities		<span style="border: 1px solid black; padding: 0 2px;">7650</span>
C. Amount due to (from) clearing organizations - daily variation		0 <span style="border: 1px solid black; padding: 0 2px;">7660</span>
D. Value of long option contracts		0 <span style="border: 1px solid black; padding: 0 2px;">7670</span>
E. Value of short option contracts		( 0 ) <span style="border: 1px solid black; padding: 0 2px;">7675</span> <span style="border: 1px solid black; padding: 0 2px;">7680</span>
5. Amounts held by members of foreign boards of trade		
Name(s): UBS London, HK, Australia, BMO _____		<span style="border: 1px solid black; padding: 0 2px;">7690</span>
A. Cash	\$	1,038,056,737 <span style="border: 1px solid black; padding: 0 2px;">7700</span>
B. Securities		1,492,628,680 <span style="border: 1px solid black; padding: 0 2px;">7710</span>
C. Unrealized gain (loss) on open futures contracts		305,786,577 <span style="border: 1px solid black; padding: 0 2px;">7720</span>
D. Value of long option contracts		21,148,289 <span style="border: 1px solid black; padding: 0 2px;">7730</span>
E. Value of short option contracts		( 263,969 ) <span style="border: 1px solid black; padding: 0 2px;">7735</span> 2,857,356,314 <span style="border: 1px solid black; padding: 0 2px;">7740</span>
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): _____		<span style="border: 1px solid black; padding: 0 2px;">7750</span> <span style="border: 1px solid black; padding: 0 2px;">7760</span>
7. Segregated funds on hand (describe: _____ ) <span style="border: 1px solid black; padding: 0 2px;">7765</span>		
8. Total funds in separate section 30.7 accounts		\$ 3,923,348,340 <span style="border: 1px solid black; padding: 0 2px;">7770</span>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$ 547,431,005 <span style="border: 1px solid black; padding: 0 2px;">7380</span>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$ 300,000,000 <span style="border: 1px solid black; padding: 0 2px;">7780</span>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$ 247,431,005 <span style="border: 1px solid black; padding: 0 2px;">7785</span>

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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	\$	484,252,356	8500
B. Securities (at market)		196,813,154	8510
2. Net unrealized profit (loss) in open cleared swaps		(94,745,776)	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)	\$	586,319,734	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	1,668,763	8560
Less: amount offset by customer owned securities		(1,354,871)	8570
		313,892	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	586,633,626	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	48,938,291	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		110,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		196,813,154	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		541,395,010	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)		0	8650
9. Net settlement from (to) derivatives clearing organizations		(19,185,640)	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)	\$	877,960,815	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	291,327,189	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	\$	91,327,189	8770