

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 06/30/15

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	\$	4,350,319,077	7010
B. Securities (at market)		4,953,717,730	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,273,894,354)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,330,084,218	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,170,190,844)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,190,035,827	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		41,224,897	7045
Less: amount offset by customer owned securities	(	41,139,801)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,190,120,923	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		103,350,757	7070
B. Securities representing investments of customers' funds (at market)		500,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,344,020,512	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,133,423,947	7100
B. Securities representing investments of customers' funds (at market)		932,235,320	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,609,697,218	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		139,814,791	7130
10. Exchange traded options			
A. Value of open long option contracts		1,330,084,218	7132
B. Value of open short option contracts	(	1,170,190,844)	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)		8,922,435,919	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	732,314,996	7190
15. Management Target Amount for Excess funds in segregation	\$	573,308,465	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	159,006,531	7198

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FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance with Commission regulation 32.6		\$ _____	<u>7200</u>
2. Funds in segregated accounts			
A. Cash	\$ _____	<u>7210</u>	
B. Securities (at market)	_____	<u>7220</u>	
C. Total		_____	<u>7230</u>
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	<u>7240</u>

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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>959,846,411</u>	<u>7315</u>
B. Securities (at market)	<u>2,347,022,441</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>(293,009,037)</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>29,693,714</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,240,113)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$ <u>3,042,313,416</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>591,158,509</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(588,960,842)</u>	<u>7352</u>
	<u>2,197,667</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>3,044,511,083</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,044,511,083</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	\$	102,397,635	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$	102,397,635	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,183,322,948	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	7570
		1,183,322,948	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	\$	27,485,873	7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation		48,795	7660
D. Value of long option contracts		1,697,820	7670
E. Value of short option contracts	(	96,540	7675
			29,135,948
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO		7690	
A. Cash	\$	1,327,643,828	7700
B. Securities		1,163,699,493	7710
C. Unrealized gain (loss) on open futures contracts		(283,992,395)	7720
D. Value of long option contracts		27,995,894	7730
E. Value of short option contracts	(	(1,143,574)	7735
			2,234,203,246
			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			
	\$	3,549,059,777	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	504,548,694	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			
	\$	104,548,694	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		\$	<u>(209,504,543)</u> <u>8500</u>
B. Securities (at market)			<u>756,447,992</u> <u>8510</u>
2. Net unrealized profit (loss) in open cleared swaps			<u>619,992,312</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>1,166,935,761</u> <u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	<u>13,816,249</u>	<u>8560</u>
Less: amount offset by customer owned securities		<u>(10,986,726)</u>	<u>8570</u>
			<u>2,829,523</u> <u>8580</u>
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$	<u>1,169,765,284</u> <u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	<u>156,648,647</u> <u>8600</u>
B. Securities representing investments of cleared swaps customers' funds (at market)			<u>165,000,000</u> <u>8610</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			<u>301,868,527</u> <u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash			<u>461,233,096</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>454,579,465</u> <u>8650</u>
9. Net settlement from (to) derivatives clearing organizations			<u>20,237,382</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>1,559,567,117</u> <u>8720</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$	<u>389,801,833</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>189,801,833</u> <u>8770</u>