

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER  
UBS SECURITIES LLC

as of 07/31/15

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	\$	4,610,569,813	7010
B. Securities (at market)		4,968,690,215	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,365,999,572)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,509,479,697	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,251,856,279)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,470,883,874	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		75,147,049	7045
Less: amount offset by customer owned securities		(74,207,640)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	939,409	7050
		8,471,823,283	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		181,650,538	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)		1,763,254,608	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,545,504,540	7100
B. Securities representing investments of customers' funds (at market)		946,737,938	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,205,435,607	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(186,923,378)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,509,479,697	7132
B. Value of open short option contracts		(1,251,856,279)	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)		9,213,283,271	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	741,459,988	7190
15. Management Target Amount for Excess funds in segregation	\$	593,027,630	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	148,432,358	7198

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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>1,227,792,898</u>	<u>7315</u>
B. Securities (at market)	<u>2,244,346,933</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>349,020,174</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>8,153,451</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,004,818)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$ <u>3,828,308,638</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>31,877,267</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(30,755,545)</u>	<u>7352</u>
	<u>1,121,722</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>3,829,430,360</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,829,430,360</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	\$	91,964,971	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0			7510
			7520
	\$	91,964,971	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,129,889,094	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		0	7550
			7560
		1,129,889,094	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	\$	19,836,246	7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation		(926,801)	7660
D. Value of long option contracts		503,944	7670
E. Value of short option contracts	(		7675
			0
		19,413,389	7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO			7690
A. Cash	\$	1,605,134,049	7700
B. Securities		1,114,457,839	7710
C. Unrealized gain (loss) on open futures contracts		369,462,855	7720
D. Value of long option contracts		7,649,508	7730
E. Value of short option contracts	(	(1,004,818)	7735
			3,095,699,433
			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		\$	4,336,966,887
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	507,536,527
			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		\$	107,536,527
			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>(5,637,716)</u> <u>8500</u>
B. Securities (at market)			<u>572,780,486</u> <u>8510</u>
2. Net unrealized profit (loss) in open cleared swaps			<u>441,689,202</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>1,008,831,972</u> <u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	<u>32,257,370</u>	<u>8560</u>
Less: amount offset by customer owned securities		<u>(31,941,782)</u>	<u>8570</u>
			<u>315,588</u> <u>8580</u>
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$		<u>1,009,147,560</u> <u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	<u>82,810,888</u> <u>8600</u>
B. Securities representing investments of cleared swaps customers' funds (at market)			<u>100,000,000</u> <u>8610</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			<u>233,538,125</u> <u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash			<u>550,660,820</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>339,242,361</u> <u>8650</u>
9. Net settlement from (to) derivatives clearing organizations			<u>(21,503,741)</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>1,284,748,453</u>	<u>8720</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	<u>275,600,893</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>75,600,893</u>	<u>8770</u>