

SUPPLEMENT TO
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
 PART II

BROKER OR DEALER UBS SECURITIES LLC	as of <u>08/31/15</u>
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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		\$ 5,711,839,163	7010
B. Securities (at market)		5,181,615,462	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(2,604,117,993)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,767,476,634	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,407,204,464)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,649,608,802	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	218,493,366		7045
Less: amount offset by customer owned securities	(217,484,922)	1,008,444	7047
6. Amount required to be segregated (add lines 4 and 5)		\$ 8,650,617,246	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		218,033,975	7070
B. Securities representing investments of customers' funds (at market)		599,334,423	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,441,721,139	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,037,051,309	7100
B. Securities representing investments of customers' funds (at market)		959,499,146	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,739,894,323	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		47,475,642	7130
10. Exchange traded options			
A. Value of open long option contracts		1,767,476,634	7132
B. Value of open short option contracts		(1,407,204,464)	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)		9,403,282,127	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 752,664,881	7190
15. Management Target Amount for Excess funds in segregation		\$ 605,543,207	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 147,121,674	7198

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Date: 9/24/15 9:06 AM
Status: Scheduled

BROKER OR DEALER UBS SECURITIES LLC	as of <u>08/31/15</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	\$	0	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	3,128,623,298	7315
B. Securities (at market)		3,153,046,710	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(1,178,972,340)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		26,893,604	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(280,039)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	5,129,311,233	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	27,142,251	7351
Less: amount offset by customer owned securities		(25,151,511)	7352
		1,990,740	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,131,301,973	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,131,301,973	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	\$	69,783,064	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$	69,783,064	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,608,641,045	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	7570
		1,608,641,045	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	\$	8,992,591	7640
B. Securities		7650	
C. Amount due to (from) clearing organizations - daily variation		262,870	7660
D. Value of long option contracts		342,811	7670
E. Value of short option contracts		()	7675
			9,598,272
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO		7690	
A. Cash	\$	3,531,316,363	7700
B. Securities		1,544,405,665	7710
C. Unrealized gain (loss) on open futures contracts		(1,148,971,824)	7720
D. Value of long option contracts		26,550,792	7730
E. Value of short option contracts		(280,039)	7735
			3,953,020,957
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
			7760
7. Segregated funds on hand (describe:)			7765
	\$	5,641,043,338	7770
8. Total funds in separate section 30.7 accounts			
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	509,741,365
			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		\$	109,741,365
			7785

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 UBS SECURITIES LLC

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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	\$	98,711,217	8500
B. Securities (at market)		596,608,790	8510
2. Net unrealized profit (loss) in open cleared swaps		410,438,814	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)	\$	1,105,758,821	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	2,882,902	8560
Less: amount offset by customer owned securities	(2,514,868)	8570
		368,034	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	1,106,126,855	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	57,090,918	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		160,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		246,224,160	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		528,647,735	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)		350,384,630	8650
9. Net settlement from (to) derivatives clearing organizations		41,019,258	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)	\$	1,383,366,701	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	277,239,846	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	\$	77,239,846	8770