

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER UBS SECURITIES LLC	as of	09/30/15
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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	\$	4,676,104,481	7010
B. Securities (at market)		5,143,582,107	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,426,904,654)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,993,256,344	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,600,075,459)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,785,962,819	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		152,917,420	7045
Less: amount offset by customer owned securities	(	151,853,052)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,787,027,187	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		196,576,473	7070
B. Securities representing investments of customers' funds (at market)		475,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,685,797,483	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,293,369,269	7100
B. Securities representing investments of customers' funds (at market)		971,596,438	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,457,784,625	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		41,753,094	7130
10. Exchange traded options			
A. Value of open long option contracts		1,993,256,344	7132
B. Value of open short option contracts	(	1,600,075,459)	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)		9,515,058,267	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	728,031,080	7190
15. Management Target Amount for Excess funds in segregation	\$	615,091,903	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	112,939,177	7198

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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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UBS SECURITIES LLC

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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	\$	1,939,630,976	7315
B. Securities (at market)		2,875,274,464	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(336,795,488)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		16,606,549	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(2,176,159)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	4,492,540,342	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	14,933,974	7351
Less: amount offset by customer owned securities		(14,811,965)	7352
		122,009	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,492,662,351	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,492,662,351	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	\$	60,328,783	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$		60,328,783
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,153,863,380	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	7570
			1,153,863,380
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	\$	(3,522,753)	7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation		202,660	7660
D. Value of long option contracts		1,967,179	7670
E. Value of short option contracts		(1,155,802)	7675
			(2,508,716)
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO		7690	
A. Cash	\$	2,378,201,216	7700
B. Securities		1,721,411,084	7710
C. Unrealized gain (loss) on open futures contracts		(317,269,537)	7720
D. Value of long option contracts		14,639,370	7730
E. Value of short option contracts		(1,020,357)	7735
			3,795,961,776
			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		\$	5,007,645,223
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	514,982,872
			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		\$	114,982,872
			7785

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UBS SECURITIES LLC

as of 09/30/15

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	\$	363,635,265	8500
B. Securities (at market)		756,403,011	8510
2. Net unrealized profit (loss) in open cleared swaps		108,880,068	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)	\$	1,228,918,344	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	4,586,852	8560
Less: amount offset by customer owned securities	(	4,063,395)	8570
		523,457	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	1,229,441,801	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	82,355,804	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		95,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		300,146,628	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		519,368,653	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)		456,256,382	8650
9. Net settlement from (to) derivatives clearing organizations		55,366,004	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)	\$	1,508,493,471	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	279,051,670	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	\$	79,051,670	8770