

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 10/31/15

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		\$ 4,023,177,930	7010
B. Securities (at market)		5,280,480,480	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(606,466,454)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,038,163,321	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,610,511,850)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		9,124,843,427	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	47,124,608		7045
Less: amount offset by customer owned securities	(46,758,074)	366,534	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 9,125,209,961	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		128,996,740	7070
B. Securities representing investments of customers' funds (at market)		725,000,001	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,681,538,120	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 3,261,586,850	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,598,942,360	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		5,798,990	7130
10. Exchange traded options			
A. Value of open long option contracts		2,038,163,321	7132
B. Value of open short option contracts		(1,610,511,850)	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)		9,829,514,532	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 704,304,571	7190
15. Management Target Amount for Excess funds in segregation		\$ 638,764,697	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 65,539,874	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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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>552,112,078</u>	<u>7315</u>
B. Securities (at market)	<u>3,484,746,472</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>1,280,906,565</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>19,858,930</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,724,657)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$ <u>5,335,899,388</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>16,634,435</u>	<u>7351</u>
Less: amount offset by customer owned securities	(<u>15,648,251</u>)	<u>7352</u>
	<u>986,184</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>5,336,885,572</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>5,336,885,572</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	\$	57,507,749 7500
B. Other banks qualified under Regulation 30.7		
Name(s): 0 7510		7520 \$ 57,507,749 7530
2. Securities		
A. In safekeeping with banks located in the United States	\$	1,169,501,821 7540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): 0 7550	0 7560	1,169,501,821 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	\$	(280,774) 7640
B. Securities		7650
C. Amount due to (from) clearing organizations - daily variation		434,085 7660
D. Value of long option contracts		7,885,485 7670
E. Value of short option contracts	(1,237,906 7675 6,800,890 7680
5. Amounts held by members of foreign boards of trade		
Name(s): UBS London, HK, Australia, BMO 7690		
A. Cash	\$	1,002,267,555 7700
B. Securities		2,315,244,652 7710
C. Unrealized gain (loss) on open futures contracts		1,296,353,196 7720
D. Value of long option contracts		11,973,445 7730
E. Value of short option contracts	((486,750) 7735 4,625,352,098 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	\$	5,859,162,558 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$	522,276,986 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		
	\$	122,276,986 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		\$ (19,490,073)	8500
B. Securities (at market)		804,011,530	8510
2. Net unrealized profit (loss) in open cleared swaps		548,066,906	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)		\$ 1,332,588,363	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 10,454,688		8560
Less: amount offset by customer owned securities	(10,170,177)	284,511	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 1,332,872,874	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 62,970,014	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		60,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		354,088,528	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		710,903,798	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)		449,923,002	8650
9. Net settlement from (to) derivatives clearing organizations		(36,997,206)	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)		\$ 1,600,888,136	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 268,015,262	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		\$ 68,015,262	8770