

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 08/31/14

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	\$	3,462,172,484	7010
B. Securities (at market)		4,419,218,139	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		30,730,431	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		944,613,645	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(781,754,677	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		8,074,980,022	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		9,375,967	7045
Less: amount offset by customer owned securities	(9,051,325	7047
		324,642	7050
6. Amount required to be segregated (add lines 4 and 5)			
	\$	8,075,304,664	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		143,029,481	7070
B. Securities representing investments of customers' funds (at market)		252,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,334,825,661	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,827,667,309	7100
B. Securities representing investments of customers' funds (at market)		856,440,463	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,084,392,478	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		41,556,518	7130
10. Exchange traded options			
A. Value of open long option contracts		944,613,645	7132
B. Value of open short option contracts	(781,754,677	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)			
		8,702,770,878	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	\$	627,466,214	7190
15. Management Target Amount for Excess funds in segregation			
	\$	565,271,326	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	62,194,888	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>1,286,821,355</u>	<u>7315</u>
B. Securities (at market)	<u>1,724,296,668</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>234,341,952</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>74,505,714</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,595,577)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,318,370,112</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>11,188,250</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(10,345,498)</u>	<u>7352</u>
	<u>842,752</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>3,319,212,864</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,319,212,864</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	\$	24,266,197	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$		24,266,197
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,364,107,245	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	7570
			1,364,107,245
			7580
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		(0)	7615
			0
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): ICE CLEAR EUROPE		7630	
A. Cash	\$	26,999,403	7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation		(417)	7660
D. Value of long option contracts			7670
E. Value of short option contracts		()	7675
			26,998,986
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO		7690	
A. Cash	\$	1,657,838,463	7700
B. Securities		360,189,422	7710
C. Unrealized gain (loss) on open futures contracts		249,342,427	7720
D. Value of long option contracts		73,450,001	7730
E. Value of short option contracts		(1,595,577)	7735
			2,339,224,736
			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		\$	3,754,597,164
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	435,384,300
			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		\$	35,384,300
			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	\$	275,761,038	8500
B. Securities (at market)		483,272,996	8510
2. Net unrealized profit (loss) in open cleared swaps			
		75,231,222	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)			
	\$	834,265,256	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$	11,658,923	8560
Less: amount offset by customer owned securities		(11,401,832)	8570
		257,091	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
	\$	834,522,347	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	46,541,030	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		98,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		196,132,623	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		434,827,070	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)		287,140,373	8650
9. Net settlement from (to) derivatives clearing organizations			
		1,634,489	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)			
	\$	1,064,275,585	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
	\$	229,753,238	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			
	\$	29,753,238	8770