

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 10/31/16

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		\$	2,197,377,665 7010
B. Securities (at market)			6,304,019,334 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(79,471,244) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			1,076,208,440 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,085,121,860) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			8,413,012,335 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	190,381,966		7045
Less: amount offset by customer owned securities	(190,365,504)		7047
			16,462 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	8,413,028,797 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			170,465,726 7070
B. Securities representing investments of customers' funds (at market)			0 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,722,895,366 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	2,298,706,411 7100
B. Securities representing investments of customers' funds (at market)			366,737,619 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			4,581,123,968 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(158,238,060) 7130
10. Exchange traded options			
A. Value of open long option contracts			1,076,208,440 7132
B. Value of open short option contracts		(1,085,121,860) 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)			8,972,777,610 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	559,748,813 7190
15. Management Target Amount for Excess funds in segregation		\$	425,000,000 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	134,748,813 7198

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2016-11-25 03:57PM EST
Status: Accepted

BROKER OR DEALER UBS SECURITIES LLC	as of <u>10/31/16</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	\$	157,019,777	7315
B. Securities (at market)		3,159,775,251	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		1,112,262,315	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		108,739,711	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(575,148)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,537,221,906	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	6,008,757	7351
Less: amount offset by customer owned securities		(5,998,231)	7352
		10,526	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,537,232,432	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,537,232,432	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	\$	<u>36,201,152</u> 7500
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7510</u>	<u>7520</u> \$ <u>36,201,152</u> 7530
2. Securities		
A. In safekeeping with banks located in the United States	\$	<u>969,923,981</u> 7540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7550</u>	<u>0</u> 7560 <u>969,923,981</u> 7570
3. Equities with registered futures commission merchants		
A. Cash	\$	<u>7580</u>
B. Securities		<u>0</u> 7590
C. Unrealized gain (loss) on open futures contracts		<u>7600</u>
D. Value of long option contracts		<u>0</u> 7610
E. Value of short option contracts		<u>(0)</u> 7615 <u>0</u> 7620
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): <u>ICE CLEAR EUROPE</u>	<u>7630</u>	
A. Cash	\$	<u>0</u> 7640
B. Securities		<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation		<u>0</u> 7660
D. Value of long option contracts		<u>0</u> 7670
E. Value of short option contracts		<u>(0)</u> 7675 <u>0</u> 7680
5. Amounts held by members of foreign boards of trade		
Name(s): <u>UBS London, HK, Australia, BMO</u>	<u>7690</u>	
A. Cash	\$	<u>558,859,395</u> 7700
B. Securities		<u>2,189,851,270</u> 7710
C. Unrealized gain (loss) on open futures contracts		<u>1,112,262,315</u> 7720
D. Value of long option contracts		<u>108,739,711</u> 7730
E. Value of short option contracts		<u>(575,148)</u> 7735 <u>3,969,137,543</u> 7740
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): _____	<u>7750</u>	<u>7760</u>
7. Segregated funds on hand (describe: _____)		
		<u>7765</u>
8. Total funds in separate section 30.7 accounts		\$ <u>4,975,262,676</u> 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$ <u>438,030,244</u> 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$ <u>300,000,000</u> 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$ <u>138,030,244</u> 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>541,915,169</u>	<u>8500</u>
B. Securities (at market)		<u>249,404,599</u>	<u>8510</u>
2. Net unrealized profit (loss) in open cleared swaps			
		<u>12,132,101</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>803,451,869</u>	<u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ <u>1,411,918</u>		<u>8560</u>
Less: amount offset by customer owned securities	<u>(1,160,074)</u>		<u>8570</u>
		<u>251,844</u>	<u>8580</u>
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ <u>803,703,713</u>	<u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ <u>106,413,085</u>	<u>8600</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>110,000,000</u>	<u>8610</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>249,404,599</u>	<u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		<u>632,471,431</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>0</u>	<u>8650</u>
9. Net settlement from (to) derivatives clearing organizations			
		<u>(6,496,536)</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>1,091,792,579</u>	<u>8720</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ <u>288,088,866</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>88,088,866</u>	<u>8770</u>