

SUPPLEMENT TO  
 FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
 PART II

BROKER OR DEALER  
 UBS SECURITIES LLC

as of 06/30/16

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		\$ 2,593,851,722	7010
B. Securities (at market)		5,145,670,770	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		67,106,756	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,003,175,883	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,205,293,831	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		7,604,511,300	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		169,331,176	7045
Less: amount offset by customer owned securities	(	168,931,839	7047
6. Amount required to be segregated (add lines 4 and 5)		\$ 7,604,910,837	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		134,602,665	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)		1,868,540,477	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,611,644,204	7100
B. Securities representing investments of customers' funds (at market)		511,156,644	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,277,130,292	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(26,753,809)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,003,175,883	7132
B. Value of open short option contracts	(	1,205,293,831	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)		8,174,202,525	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 569,291,888	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		\$ 144,291,888	7198

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2016-07-26 04:28PM EDT  
Status: Accepted

BROKER OR DEALER UBS SECURITIES LLC	as of <u>06/30/16</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	\$	1,886,968,187	7315
B. Securities (at market)		2,420,118,162	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(503,606,123)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		71,145,798	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(211,548)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	3,874,414,476	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	30,221,663	7351
Less: amount offset by customer owned securities		(22,962,990)	7352
		7,258,673	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,881,673,149	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,881,673,149	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	\$	103,775,821	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>0</u>		7510	7520
			\$ 103,775,821 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,162,748,405	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>0</u>		7550	7560
		0	1,162,748,405 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): <u>ICE CLEAR EUROPE</u>			7630
A. Cash	\$	0	7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation		0	7660
D. Value of long option contracts		0	7670
E. Value of short option contracts		( )	7675
			0 7680
5. Amounts held by members of foreign boards of trade			
Name(s): <u>UBS London, HK, Australia, BMO</u>			7690
A. Cash	\$	1,900,282,017	7700
B. Securities		1,669,567,638	7710
C. Unrealized gain (loss) on open futures contracts		(503,606,123)	7720
D. Value of long option contracts		71,145,798	7730
E. Value of short option contracts		(211,548)	7735
			3,137,177,782 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	\$	4,403,702,008	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	522,028,859	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	300,000,000	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	222,028,859	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	\$	764,178,633 8500
B. Securities (at market)		249,761,278 8510
2. Net unrealized profit (loss) in open cleared swaps		(299,107,825) 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)	\$	714,832,086 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	6,331,084 8560
Less: amount offset by customer owned securities		(6,074,440) 8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	715,088,730 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	74,569,655 8600
B. Securities representing investments of cleared swaps customers' funds (at market)		110,000,000 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		249,761,278 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		581,564,600 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)		0 8650
9. Net settlement from (to) derivatives clearing organizations		761,560 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)	\$	1,016,657,093 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	301,568,363 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	\$	101,568,363 8770