

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 09/30/16

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		\$ 2,265,378,261	7010
B. Securities (at market)		6,504,372,451	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		94,501,881	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		904,482,136	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(849,733,831)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,919,000,898	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		41,997,458	7045
Less: amount offset by customer owned securities	(41,300,385)	7047
		697,073	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 8,919,697,971	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		162,927,156	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)		2,432,792,632	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,171,170,885	7100
B. Securities representing investments of customers' funds (at market)		493,128,642	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		4,071,579,819	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		87,151,652	7130
10. Exchange traded options			
A. Value of open long option contracts		904,482,136	7132
B. Value of open short option contracts	(849,733,831)	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)		9,473,499,091	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 553,801,120	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		\$ 128,801,120	7198

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2016-10-25 04:02PM EDT
Status: Accepted

BROKER OR DEALER	as of	
UBS SECURITIES LLC		09/30/16

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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BROKER OR DEALER UBS SECURITIES LLC	as of <u>09/30/16</u>
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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	\$	1,309,516,345	7315
B. Securities (at market)		3,054,593,070	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		53,399,191	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		87,134,931	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(334,603)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,504,308,934	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	5,678,889	7351
Less: amount offset by customer owned securities		(5,444,034)	7352
		234,855	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,504,543,789	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,504,543,789	7360

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BROKER OR DEALER UBS SECURITIES LLC	as of <u>09/30/16</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	\$	42,569,327	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
	\$		42,569,327
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,006,379,030	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	7570
			1,006,379,030
			7580
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities		0	7590
C. Unrealized gain (loss) on open futures contracts		0	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	\$	0	7640
B. Securities		0	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		(0)	7675
			0
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): UBS London, HK, Australia, BMO		7690	
A. Cash	\$	1,283,155,991	7700
B. Securities		2,471,294,246	7710
C. Unrealized gain (loss) on open futures contracts		53,399,191	7720
D. Value of long option contracts		87,134,931	7730
E. Value of short option contracts		(334,603)	7735
			3,894,649,756
			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		\$	4,943,598,113
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	439,054,324
			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		\$	139,054,324
			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	\$	665,270,161	8500
B. Securities (at market)		224,875,007	8510
2. Net unrealized profit (loss) in open cleared swaps		(69,779,689)	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)	\$	820,365,479	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	9,184,660	8560
Less: amount offset by customer owned securities		(8,937,963)	8570
		246,697	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	820,612,176	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	120,207,842	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)		224,875,007	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		644,052,131	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		20,779,695	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)	\$	1,119,914,675	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	299,302,499	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	\$	99,302,499	8770