**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)***

1. Net ledger balance
   - A. Cash: $3,653,038,791
   - B. Securities (at market): 3,651,237,606

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 494,329,071

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 219,722,989
   - B. Deduct market value of open option contracts granted (sold) on a contract market: (286,762,122)

4. Net equity (deficit) (add lines 1, 2 and 3): 7,731,566,335

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: 11,282,624
   - Less: amount offset by customer securities: 13,799

6. Amount required to be segregated (add lines 4 and 5): $7,731,580,134

**Funds in Segregated Accounts***

7. Deposited in segregated funds bank accounts
   - A. Cash: 322,597,258
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 844,647,637

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 4,122,006,571
   - B. Securities representing investments of customers' funds (at market): 256,044,011
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 2,806,589,969

9. Net settlement from (to) derivatives clearing organizations of contract markets: (33,390,637)

10. Exchange traded options
    - A. Value of open long option contracts: 219,722,989
    - B. Value of open short option contracts: (286,762,122)

11. Net equities with other FCMs
    - A. Net liquidating equity: 0
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. Segregated funds on hand (describe: )
    - 0

13. Total amount in segregation (add lines 7 through 12): 8,251,455,676

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $519,875,542

15. Management Target Amount for Excess funds in segregation: 425,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess: 94,875,542
### 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 | $ 0  
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
</tr>
</tbody>
</table>
| A. Cash | $ 0  
| B. Securities (at market) | 0  
| C. Total | 0  
| 3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.) | $ 0  

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**BROKER OR DEALER:** UBS SECURITIES LLC  
**as of:** 06/30/2020
**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

<table>
<thead>
<tr>
<th></th>
<th>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</th>
<th>$ 0</th>
</tr>
</thead>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers**
   A. **Cash**
      | $ 878,079,604 |
   B. **Securities (at market)**
      | $ 259,776,823 |

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   | $(24,218,058) |

3. **Exchange traded options**
   A. **Market value of open option contracts purchased on a foreign board of trade**
      | $ 39,615,868 |
   B. **Market value of open option contracts granted (sold) on a foreign board of trade**
      | $(23,014,261) |

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   | $ 1,130,239,976 |

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   | $ 318,111 |
   
   Less: amount offset by customer owned securities
   | $(221,697) |
   | $ 96,414 |

6. **Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   | $ 1,130,336,390 |

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   | $ 1,130,336,390 |
## STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: $475,856,141
   - B. Other banks qualified under Regulation 30.7: $475,856,141
     
     | Name(s): See Attached | 7510 | 0 | 7520 | 7530 |
     |------------------------|------|---|------|------|

2. **Securities**
   - A. In safekeeping with banks located in the United States: $127,840,559
   - B. In safekeeping with other banks qualified under Regulation 30.7: $127,840,559
     
     | Name(s): See Attached | 7550 | 0 | 7560 | 7570 |
     |------------------------|------|---|------|------|

3. **Equities with registered futures commission merchants**
   - A. Cash: $0
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $0
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0
     
     | Name(s): | 7590 | 0 | 7600 | 7610 | 7615 | 7620 |
     |----------|------|---|------|------|------|------|

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: $0
   - B. Securities: $0
   - C. Amount due to (from) clearing organization - daily variation: $0
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0
     
     | Name(s): | 7630 | 0 | 7640 | 7650 | 7660 | 7670 | 7675 | 7680 |
     |----------|------|---|------|------|------|------|------|------|

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: $492,469,094
   - B. Securities: $346,274,139
   - C. Unrealized gain (loss) on open futures contracts: $24,218,058
   - D. Value of long option contracts: $39,615,868
   - E. Value of short option contracts: $831,126,782
     
     | Name(s): See Attached | 7690 | 0 | 7700 | 7710 | 7720 | 7730 | 7735 | 831,126,782 | 7740 |
     |------------------------|------|---|------|------|------|------|------|-----------------|------|

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): | 7750 | 0 | 7760 |

7. **Segregated funds on hand (describe):**
   - Name(s): | 7750 | 0 | 7765 |

8. **Total funds in separate section 30.7 accounts**
   - Name(s): | 7750 | 0 | 7765 |

| Name(s): | 7750 | 0 | 7765 |

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Name(s): | 7750 | 0 | 7765 |

| Name(s): | 7750 | 0 | 7765 |

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - Name(s): | 7750 | 0 | 7765 |

| Name(s): | 7750 | 0 | 7765 |

11. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount**
    - Name(s): | 7750 | 0 | 7765 |

| Name(s): | 7750 | 0 | 7765 |
## Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **Cash**: $553,293,466
   - **Securities (at market)**: 543,850,560

2. **Net unrealized profit (loss) in open cleared swaps**
   - (192,101,229)

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: 0
   - **Market value of open cleared swaps granted (sold)**: 0

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 905,042,797

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **Gross amount**: $17,075,595
     - **Less: amount offset by customer securities**: (17,035,626)
   - **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
     - 905,082,766

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: $61,221,982
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 50,000,000
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 229,881,374

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 489,108,389
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 313,969,186

9. **Net settlement from (to) derivatives clearing organizations**
   - **(7,367,855)**

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: 0
    - **Value of open cleared swaps short option contracts**: 0

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0

12. **Cleared swaps customer funds on hand (describe: )**
    - 0

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 1,136,813,076

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $231,730,310

15. **Management target Amount for Excess funds in cleared swaps segregated accounts**
    - $125,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess**
    - $106,730,310