### Part II
**Financial and Operational Combined Uniform Single Report**

**Supplement To**

UBS Securities LLC as of: 02/29/2020

**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: $3,487,531,453
   - B. Securities (at market): $2,730,049,977

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (1,499,960,319)

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $706,570,526
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(543,945,830)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 4,880,245,807

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - gross amount: 64,221,646
   - Less: amount offset by customer securities: $(51,668,862)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $4,892,798,591

#### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 292,086,156
   - B. Securities representing investments of customers' funds (at market): 99,967,239
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 198,185,957

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 1,436,896,283
   - B. Securities representing investments of customers' funds (at market): 248,096,669
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 2,531,864,020

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 459,575,186

10. **Exchange traded options**
    - A. Value of open long option contracts: 706,570,526
    - B. Value of open short option contracts: $(543,945,830)

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)**
    - 5,429,296,206

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $536,497,615

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - 111,497,615
<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
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</thead>
<tbody>
<tr>
<td>1.</td>
<td>Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$ 0</td>
</tr>
<tr>
<td>2.</td>
<td>Funds in segregated accounts</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>$ 0</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>C. Total</td>
<td>0</td>
</tr>
<tr>
<td>3.</td>
<td>Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)</td>
<td>$ 0</td>
</tr>
</tbody>
</table>
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers</td>
<td>$940,343,965</td>
</tr>
<tr>
<td>A. Cash</td>
<td>$393,781,596</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(514,748,438)</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$39,370,706</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$(25,259,070)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$833,488,759</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td></td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td>$131,845,112</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(127,235,564)</td>
</tr>
<tr>
<td>6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$838,098,307</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$838,098,307</td>
</tr>
</tbody>
</table>
## Statement of Secured Amounts and Funds Held in Separate Accounts

### Suppmt to Commission Regulation 30.7

**Financia and Operational Combined Uniform Single Report**

**BROKER OR DEALER:** UBS SEcurities LLC  
**as of:** 02/29/2020

### Funds Deposited in Separate Regulation 30.7 Accounts

1. **Cash in banks**
   - A. Banks located in the United States  
     - Name(s): See Attached  
     - **$ 401,782,734**
   - B. Other banks qualified under Regulation 30.7  
     - Name(s): See Attached  
     - **$ 401,782,734**

2. **Securities**
   - A. In safekeeping with banks located in the United States  
   - B. In safekeeping with other banks qualified under Regulation 30.7  
     - Name(s): See Attached  
     - **$ 265,820,387**

3. **Equities with registered futures commission merchants**
   - A. Cash  
   - B. Securities  
   - C. Unrealized gain (loss) on open futures contracts  
   - D. Value of long option contracts  
   - E. Value of short option contracts  
     - **$ 0**

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): See Attached  
   - A. Cash  
   - B. Securities  
   - C. Amount due to (from) clearing organization - daily variation  
   - D. Value of long option contracts  
   - E. Value of short option contracts  
     - **$ 0**

5. **Amounts held by members of foreign boards of trade**
   - Name(s): See Attached  
   - A. Cash  
   - B. Securities  
   - C. Unrealized gain (loss) on open futures contracts  
   - D. Value of long option contracts  
   - E. Value of short option contracts  
     - **$ 0**

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): See Attached  
   - A. Cash  
   - B. Securities  
   - C. Unrealized gain (loss) on open futures contracts  
   - D. Value of long option contracts  
   - E. Value of short option contracts  
     - **$ 0**

7. **Segregated funds on hand (describe):**

8. **Total funds in separate section 30.7 accounts**
   - **$ 1,134,273,560**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **296,175,253**

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - **$ 200,000,000**

11. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount**
    - **96,175,253**
## STATEMENT OF CLEARED SWAPS 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**
     - $812,422,799
   - B. **Securities (at market)**
     - $256,196,455

2. **Net unrealized profit (loss) in open cleared swaps**
   - $(407,718,356)

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

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $660,900,898

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - 
   - **- gross amount**
     - $278,103
   - **Less: amount offset by customer securities**
     - $(121,797)
     - $156,306
   - **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
     - $661,057,204

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. **Cash**
     - $128,171,016
   - B. **Securities representing investments of cleared swaps customers' funds (at market)**
     - $50,000,000
   - C. **Securities held for particular cleared swaps customers in lieu of cash (at market)**
     - $91,766,208

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. **Cash**
     - $541,620,673
   - B. **Securities representing investments of cleared swaps customers' funds (at market)**
     - $0
   - C. **Securities held for particular cleared swaps customers in lieu of cash (at market)**
     - $164,430,247

9. **Net settlement from (to) derivatives clearing organizations**
   - $(32,087,662)

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

11. **Net equities with other FCMs**
    - A. **Net liquidating equity**
     - $0
    - B. **Securities representing investments of cleared swaps customers' funds (at market)**
     - $(0)
    - C. **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)**
    - $943,900,482

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $282,843,278

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**
    - $157,843,278