# 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: $1,888,786,457
   - B. Securities (at market): $2,654,276,432

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $115,638,691

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $302,853,877
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(243,220,013)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $4,718,335,444

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $49,545,095
   - Less: amount offset by customer securities: $(49,529,003)
   - Net amount required to be segregated: $4,718,351,536

## FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $231,205,362
   - B. Securities representing investments of customers' funds (at market): $200,000,000
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $176,501,620

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $1,866,655,309
   - B. Securities representing investments of customers' funds (at market): $246,217,938
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $2,477,774,812

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $(29,296,117)

10. **Exchange traded options**
    - A. Value of open long option contracts: $302,853,877
    - B. Value of open short option contracts: $(243,220,013)

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)**
    - $5,228,692,788

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $(510,341,252)

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - $(85,341,252)
**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

2. Funds in segregated accounts
   - A. Cash
   - B. Securities (at market)
   - C. Total

3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>$0 7200</td>
</tr>
<tr>
<td>2. A. Cash</td>
<td>$0 7210</td>
</tr>
<tr>
<td>2. B. Securities</td>
<td>0 7220</td>
</tr>
<tr>
<td>2. C. Total</td>
<td>0 7230</td>
</tr>
<tr>
<td>3.</td>
<td>$0 7240</td>
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</tbody>
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## 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>Description</th>
<th>Amount</th>
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</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers</td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>$ 750,209,076 (7315)</td>
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<tr>
<td>B. Securities (at market)</td>
<td>$ 427,375,475 (7317)</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(147,545,915) (7325)</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
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<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$ 32,552,516 (7335)</td>
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<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$(20,174,505) (7337)</td>
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<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$ 1,042,416,647 (7345)</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$ 25,180,290 (7351)</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(25,158,918) (7352)</td>
</tr>
<tr>
<td>6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$ 1,042,438,019 (7355)</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$ 1,042,438,019 (7360)</td>
</tr>
</tbody>
</table>
**PART II**

**FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT**

**SUPPLEMENT TO**

**01/31/2020 UBS SECURITIES LLC as of: 01/31/2020**

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS**

**PURSUANT TO COMMISSION REGULATION 30.7**

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
   - B. Other banks qualified under Regulation 30.7
     - **Name(s): See Attached**
     - **Amount:** $440,676,653

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**
     - **Amount:** $251,113,364

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

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Name(s):**
     - 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

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

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

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

8. **Total funds in separate section 30.7 accounts**
   - **Amount:** $1,341,973,930

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Amount:** 299,535,911

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

11. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount**
    - **Amount:** 99,535,911
## Cleared Swaps Customer Requirements

1. Net ledger balance
   - **Cash**: $771,427,720
   - **Securities (at market)**: 238,451,957

2. Net unrealized profit (loss) in open cleared swaps
   - (347,495,170)

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)
   - 662,384,507

5. Accounts liquidating to a deficit and accounts with debit balances
   - **- gross amount**: $39,283
   - **Less: amount offset by customer securities**: 0
   - **Total**: 39,283

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 662,423,790

## Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - **Cash**: $103,743,546
   - **Securities representing investments of cleared swaps customers’ funds (at market)**: 100,000,000
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 87,261,813

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - **Cash**: 462,851,749
   - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 151,190,144

9. Net settlement from (to) derivatives clearing organizations
   - (10,886,848)

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)
    - 894,160,404

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $231,736,614

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
    - $106,736,614