## Statement of Segregation Requirements and Funds in Segregation

**For Customers Trading on U.S. Commodity Exchanges**

### Segregation Requirements (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - **Cash**: $2,344,077,489
   - **Securities (at market)**: $2,696,093,910

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **(15,505,624)**

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 260,601,926
   - **Deduct market value of open option contracts granted (sold) on a contract market**: (165,733,750)

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - **5,119,533,951**

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **Gross amount**: 47,510,494
   - **Less: amount offset by customer owned securities**: (47,398,016)
   - **Net amount required to be segregated (add lines 4 and 5)**: $5,119,646,429

### Funds in Segregated Accounts

7. ** Deposited in segregated funds bank accounts**
   - **Cash**: 351,933,245
   - **Securities representing investments of customers' funds (at market)**: 200,000,000
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 786,301,268

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 1,929,771,903
   - **Securities representing investments of customers' funds (at market)**: 233,154,307
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 1,909,792,642

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Net liquidating equity**: 122,564,732
   - **Securities representing investments of customers' funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0

10. **Exchange traded options**
    - **Value of open long option contracts**: 260,601,926
    - **Value of open short option contracts**: (165,733,750)

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

12. **Segregated funds on hand (describe:)**
    - **Total amount in segregation (add lines 7 through 12)**: 5,628,386,273
    - **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $508,739,844
    - **Management Target Amount for Excess funds in segregation**: $425,000,000
    - **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: $83,739,844
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation</td>
<td>$ 7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ 7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation</td>
<td>$ 7240</td>
</tr>
</tbody>
</table>
# Statement of Secured Amounts and Funds Held in Separate Accounts

## Part II

### 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: $873,752,363
   - **B. Securities (at market)**: $574,234,087

2. **Net unrealized profit/loss in open futures contracts traded on a foreign board of trade**: $(124,193,200)

3. **Exchange traded options**
   - **A. Market value of open option contracts purchased on a foreign board of trade**: $74,005,451
   - **B. Market value of open contracts granted (sold) on a foreign board of trade**: $(11,381,441)

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $1,386,499,413

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $57,048,533
   - **Less: amount offset by customer owned securities**: $(56,966,380)

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $1,386,499,413

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $1,386,499,413
### SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 05/31/19

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
   - B. Other banks qualified under Regulation 30.7

2. Securities
   - A. In safekeeping with banks located in the United States
   - B. In safekeeping with other banks qualified under Regulation 30.7

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): ICE CLEAR EUROPE

5. Amounts held by members of foreign boards of trade
   - Name(s): UBS London, Australia, BMO

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

7. Segregated funds on hand (describe: )

8. Total funds in separate section 30.7 accounts

9. Excess (deficiency) setAside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 fromLine 8)

10. Management TargetAmount for Excess funds in separate section 30.7 accounts

11. Excess (deficiency)/funds in separate 30.7 accounts over (under) Management Target
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash $401,031,960
   - B. Securities (at market) $237,218,649

2. **Net unrealized profit/loss in open cleared swaps**
   - $36,652,892

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased $0
   - B. Market value of open cleared swaps option contracts granted (sold) $(6,670,197)

4. **Net equity/deficit (add lines 1, 2, and 3)**
   - $674,903,501

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $393,420
   - Less: amount offset by customer owned securities $46,026

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $674,949,527

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash $101,542,228
   - B. Securities representing investments of cleared swaps customers' funds (at market) $100,000,000
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) $66,988,255

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash $465,080,088
   - B. Securities representing investments of cleared swaps customers' funds (at market) $170,230,394
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) $(6,670,197)

9. **Net settlement from (to) derivatives clearing organizations**
   - $0

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: )**

13. **Total amount incleared swaps customer segregation (add lines 7 through 12)**
    - $897,170,768

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $222,221,241

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

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess**
    - $97,221,241