**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**
   - A. **Cash**: $1,260,068,135
   - B. **Securities (at market)**: $2,678,217,227

2. **Net unrealized profit (loss) in open futures contract traded on a contract market**: $922,213,265

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $184,586,443
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(112,050,232)

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - $4,933,034,838

5. **Accounts liquidating to a deficit and accounts with debit balances** - gross amount: $10,386,045
   - Less: amount offset by customer owned securities: $(10,379,048)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $4,933,041,835

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. **Cash**: $456,246,646
   - B. **Securities representing investments of customers’ funds (at market)**: $200,185,894
   - C. **Securities held for particular customers or option customers in lieu of cash (at market)**: $291,216,194

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. **Cash**: $1,762,107,688
   - B. **Securities representing investments of customers’ funds (at market)**: $238,180,403
   - C. **Securities held for particular customers or option customers in lieu of cash (at market)**: $2,387,001,033

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $34,615,885

10. **Exchange traded options**
    - A. Value of open long option contracts: $184,586,443
    - B. Value of open short option contracts: $(112,050,232)

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):**

13. **Total amount in segregation (add lines 7 through 12)**: $5,442,089,954

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $509,048,119

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: $84,048,119

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BROKER OR DEALER: UBS SECURITIES LLC

as of: 12/31/19
## Statement of Segregation Requirements and Funds in Segregation

### For Customers’ Dealer Options Accounts

**UBS SECURITIES LLC**

**Table 1: Segregation Requirements**

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</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>
### 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>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$663,792,067</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$461,732,553</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$19,441,677</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>$17,009,895</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(2,222,367)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>$1,159,793,293</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$38,165,860</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(38,126,392)</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$1,159,793,293</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$1,159,793,293</td>
</tr>
</tbody>
</table>
**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 $489,937,870 7500
   B. Other banks qualified under Regulation 30.7
      Name(s): 0 7510 7520 $489,937,870 7530

2. **Securities**
   A. In safekeeping with banks located in the United States $221,744,597 7540
   B. In safekeeping with other banks qualified under Regulation 30.7
      Name(s): 0 7550 0 $221,744,597 7570

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 (1) 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 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, Australia, BMO 7690
   A. Cash $238,332,608 7700
   B. Securities 473,795,350 7710
   C. Unrealized gain (loss) on open futures contracts 19,441,677 7720
   D. Value of long option contracts 17,009,895 7730
   E. Value of short option contracts (2,222,367) 7735 746,357,163 7740

6. **Amounts with other depositories designated by a foreign board of trade**
   Name(s): 7750
     A. Cash 7760
     B. Securities 7770
     C. Unrealized gain (loss) on open futures contracts 7780
     D. Value of long option contracts 7790
     E. Value of short option contracts 7800

7. **Segregated funds on hand**
   Name(s): 7750

8. **Total funds in separate section 30.7 accounts**
   $1,458,039,630 7770

9. **Excess (deficiency) setAside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)**
   $298,246,337 7380

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    $200,000,000 7780

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    $98,246,337 7785
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **Cash**: $645,332,251
   - **Securities (at market)**: $256,737,654

2. **Net unrealized profit (loss) in open cleared swaps**
   - $(207,320,516)

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

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - $694,749,389

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Debit balances**: $16,782,530
   - **Less: amount offset by customer owned securities**: $(16,722,978)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $694,808,941

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: $95,485,853
   - **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)**: $110,051,560

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: $469,327,082
   - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $146,686,094

9. **Net settlement from (to) derivatives clearing organizations**
   - $2,469,010

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**: 8690
    - **Securities representing investments of cleared swaps customers’ funds (at market)**: 8700
    - **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 incleared swaps customer segregation (add lines 7 through 12)**
    - $924,019,599

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $(229,210,658)

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**
    - $(104,210,658)