# Supplement to

## Financial and Operational Combined Uniform Single Report

**Part II**

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**BROKER OR DEALER**

UBS SECURITIES LLC  

as of 10/31/19

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**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
   - B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
   - B. Deduct market value of open option contracts granted (sold) on a contract market

4. **Net equity (deficit) (add lines 1, 2, and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - gross amount
   - Less: amount offset by customer owned securities

6. **Amount required to be segregated (add lines 4 and 5)**

### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash
   - B. Securities representing investments of customers’ funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
   - B. Securities representing investments of customers’ funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - A. Value of open long option contracts
    - B. Value of open short option contracts

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

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

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**

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<table>
<thead>
<tr>
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</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>
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<tr>
<td>C. Total</td>
<td>7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$ 7240</td>
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</tbody>
</table>
## FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

### 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
- **Cash**: $593,368,177
- **Securities (at market)**: $407,610,727

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
- Total: $177,353,019

### 3. Exchange traded options
- **Market value of open option contracts purchased on a foreign board of trade**: $27,110,331
- **Market value of open contracts granted (sold) on a foreign board of trade**: ($7,324,659)

### 4. Net equity (deficit) (add lines 1, 2, and 3.)
- Total: $1,198,153,597

### 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
- **Net Liquidating Equity Method (add lines 4 and 5)**: $7,600,506
- **Less: amount offset by customer owned securities**: ($7,564,504)
  - **Net Liquidating Equity Method (add lines 4 and 5)**: $36,002

### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
- Total: $1,198,153,597

### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
- Total: $1,198,153,597
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS 
PURSUANT TO COMMISSION REGULATION 30.7

1. Cash in banks
   A. Banks located in the United States $ 495,879,526
   B. Other banks qualified under Regulation 30.7
      Name(s): 7510 7520 495,879,526

2. Securities
   A. In safekeeping with banks located in the United States $ 171,856,523
   B. In safekeeping with other banks qualified under Regulation 30.7
      Name(s): 7550 0 171,856,523

3. Equities with registered futures commission merchants
   A. Cash $ 7580
   B. Securities 7590
   C. Unrealized gain (loss) on open futures contracts 7600
   D. Value of long option contracts 7610
   E. Value of short option contracts - 7615 $ 0

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

5. Amounts held by members of foreign boards of trade
   Name(s): UBS London, Australia, BMO 7690
   A. Cash $ 155,684,516
   B. Securities 472,278,855
   C. Unrealized gain (loss) on open futures contracts 177,353,019
   D. Value of long option contracts 27,110,331
   E. Value of short option contracts - (7,324,659) 825,102,062

6. Amounts with other depositories designated by a foreign board of trade
   Name(s): 7750
   A. Cash $ 7700
   B. Securities 7710
   C. Unrealized gain (loss) on open futures contracts 7720
   D. Value of long option contracts 7730
   E. Value of short option contracts - (7,324,659) 825,102,062

7. Segregated funds on hand (describe: ) $ 1,492,838,111

8. Total funds in separate section 30.7 accounts
   $ 1,492,838,111

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured 
Statement page T10-3 from Line 8) $ 294,684,514

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

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
    $ 94,684,514
SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC as of 10/31/19

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPSCUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements
1. Net ledger balance
   A. Cash $ 732,091,512
   B. Securities (at market) 294,295,931

2. Net unrealized profit (loss) in open cleared swaps
   (266,021,363)

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)
      (0)

4. Net equity (deficit) (add lines 1, 2, and 3) $ 760,366,080

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount $ 94,771
   Less: amount offset by customer owned securities (26,442)
      68,329

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) $ 760,434,409

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash $ 47,952,463
   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) 118,913,275

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 568,851,697
   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)
      175,382,656

9. Net settlement from (to) derivatives clearing organizations (12,875,324)

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
       8690
    B. Securities representing investments of cleared swaps customers’ funds (at market)
       8700
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)
       8710

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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) $ 998,224,767

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) $ 237,790,358

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 $ 112,790,358

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