## SEPARATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   - Cash
   - Securities (at market)

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

3. Exchange traded options
   - Add market value of open option contracts purchased on a contract market
   - 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
   - Cash
   - Securities representing investments of customers’ funds (at market)
   - 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
   - Cash
   - Securities representing investments of customers’ funds (at market)
   - 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
    - Value of open long option contracts
    - Value of open short option contracts

11. Net equities with other FCMs
    - Net liquidating equity
    - Securities representing investments of customers’ funds (at market)
    - 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

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**UBS SECURITIES LLC**

**BROKER OR DEALER**

**as of 05/31/20**

**5/31/20**

**2020-06-23 06:17PM EDT**

**Supplement to Financial and Operational Combined Uniform Single Report**

**Part II**

**Statement of Segregation Requirements and Funds in Segregation**

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

**Page T10-1**
## STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
### FOR CUSTOMERS’ DEALER OPTIONS ACCOUNTS

<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 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 (subtract line 2.C from line 1)</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: $0 7305

<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>$682,776,264 7315</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$250,977,299 7317</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$257,150,953 7325</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>$46,793,762 7335</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(30,734,300) 7337</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$1,206,963,978 7345</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$8,044,534 7351</td>
</tr>
<tr>
<td>Less: amount offset by customer own securities</td>
<td>$(7,615,556) 7352</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>$1,207,392,956 7355</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$1,207,392,956 7360</td>
</tr>
</tbody>
</table>
## Supplement to Financial and Operational Combined Uniform Single Report
### Part II

#### Broker or Dealer

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
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</thead>
<tbody>
<tr>
<td>BROKER OR DEALER</td>
<td></td>
<td>UBS SECURITIES LLC</td>
</tr>
<tr>
<td></td>
<td>as of</td>
<td>05/31/20</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**
     - $488,473,358
   - **B. Other banks qualified under Regulation 30.7**
     - Name(s): 0
     - $7510

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - $140,876,768
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - Name(s): 0
     - $0

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

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Name(s): ICE CLEAR EUROPE**
     - **A. Cash**
     - $0
   - **B. Securities**
     - $7640
   - **C. Amount due to (from) clearing organizations - daily variation**
     - $0
   - **D. Value of long option contracts**
     - $0
   - **E. Value of short option contracts**
     - $0

5. **Amounts held by members of foreign boards of trade**
   - **Name(s): UBS London, Australia, BMO**
     - **A. Cash**
     - $282,713,261
   - **B. Securities**
     - $324,873,150
   - **C. Unrealized gain (loss) on open futures contracts**
     - $257,150,953
   - **D. Value of long option contracts**
     - $46,793,762
   - **E. Value of short option contracts**
     - $(30,734,300)

6. **Amounts with other depositories designated by a foreign board of trade**
   - **Name(s):**
     - **A. Cash**
     - $880,796,826
   - **B. Securities**
     - $7760
   - **C. Unrealized gain (loss) on open futures contracts**
     - $7760
   - **D. Value of long option contracts**
     - $7760
   - **E. Value of short option contracts**
     - $7760

7. **Segregated funds on hand (describe: )**
   - **Name(s):**
     - $7760

8. **Total funds in separate section 30.7 accounts**
   - $1,510,146,952

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)**
   - $302,753,996

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**
    - $102,753,996
**Statement of Cleared Swaps Customer 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
     - $ 975,760,119
   - B. Securities (at market)
     - $ 563,061,441

2. Net unrealized profit (loss) in open cleared swaps
   - $(481,739,561)

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)
   - $ 1,057,081,999

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - debit balances - gross amount $ 39,535
   - Less: amount offset by customer owned securities $(0)
   - $ 39,535

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $ 1,057,121,534

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - $ 95,170,566
   - 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)
     - $ 195,169,535

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - $ 564,300,031
   - 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)
     - $ 367,891,907

9. Net settlement from (to) derivatives clearing organizations
   - $ 18,644,221

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:)
    - $ 8715

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - $ 1,291,176,260

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $ 234,054,726

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
    - $ 109,054,726