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

1. **Net ledger balance**
   - **A. Cash**
     - $5,763,050,269
   - **B. Securities (at market)**
     - $3,560,805,128

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $(164,542,249)

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 223,909,830
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $(356,180,236)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 9,027,042,742

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **- gross amount**
     - 30,697,788
   - **Less: amount offset by customer securities**
     - $(30,576,573)

6. **Amount required to be segregated (add lines 4 and 5)**
   - 9,027,163,957

## FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 172,753,424
   - **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)**
     - 764,197,768

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 5,729,605,353
   - **B. Securities representing investments of customers' funds (at market)**
     - 255,268,199
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - 2,796,607,360

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $(44,700,462)

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 223,909,830
    - **B. Value of open short option contracts**
      - $(356,180,236)

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)**
    - 9,541,461,236

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $514,297,279

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - 89,297,279

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**Note:** The table and calculations are based on the information provided in the document. The values and calculations are rounded to the nearest whole number.
### 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
   
   $0

2. Funds in segregated accounts
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>$0</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Total</td>
<td>0</td>
</tr>
</tbody>
</table>

3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)
   
   $0

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**BROKER OR DEALER:** UBS SECURITIES LLC  
**as of:** 04/30/2020
## 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Line</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers</td>
<td>$0</td>
<td>7305</td>
</tr>
<tr>
<td>A. Cash</td>
<td>$719,625,694</td>
<td>7315</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$267,776,548</td>
<td>7317</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$285,112,538</td>
<td>7325</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$39,100,501</td>
<td>7335</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$(28,015,378)</td>
<td>7337</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$1,283,599,903</td>
<td>7345</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$8,543,596</td>
<td>7351</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(7,936,792)</td>
<td>7352</td>
</tr>
<tr>
<td></td>
<td>$606,804</td>
<td>7354</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>$1,284,206,707</td>
<td>7355</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$1,284,206,707</td>
<td>7360</td>
</tr>
</tbody>
</table>
## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: $483,726,522
   - B. Other banks qualified under Regulation 30.7
     - Name(s): See Attached
       - 7510

2. **Securities**
   - A. In safekeeping with banks located in the United States: $147,503,593
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): See Attached
       - 7550

3. **Equities with registered futures commission merchants**
   - A. Cash: $0
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 0
   - 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): __
     - A. Cash: 0
     - B. Securities: 0
     - C. Amount due to (from) clearing organization - 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): See Attached
     - A. Cash: $321,170,598
     - B. Securities: 337,148,690
     - C. Unrealized gain (loss) on open futures contracts: 285,112,538
     - D. Value of long option contracts: 39,100,501
     - E. Value of short option contracts: (28,015,378)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): __
     - 7750

7. **Segregated funds on hand (describe):** __
   - 0

8. **Total funds in separate section 30.7 accounts**
   - $1,585,747,064

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 301,540,357

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

11. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount**
    - 101,540,357
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - Cash: $956,747,895
   - Securities (at market): $555,946,693

2. Net unrealized profit (loss) in open cleared swaps: $(457,802,172)

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): 1,054,892,416

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $6,738,281
   - Less: amount offset by customer securities: (6,699,169)

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 1,054,931,528

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - Cash: $81,502,530
   - 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): 153,857,843

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - Cash: 553,508,261
   - Securities representing investments of cleared swaps customers' funds (at market): 0
   - Securities held for particular cleared swaps customers in lieu of cash (at market): 402,088,850

9. Net settlement from (to) derivatives clearing organizations: $(7,575,452)

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): 1,283,382,032

14. Excess (deficiency) funds in segregation (subtract line 13 from line 13)
    - $228,450,504

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
    - $103,450,504