

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER: UBS SECURITIES LLC

as of: 04/30/2020

**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			\$ 5,763,050,269	7010
B. Securities (at market)			3,560,805,128	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(164,542,249)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			223,909,830	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(356,180,236)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			9,027,042,742	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount		30,697,788	7045	
Less: amount offset by customer securities		(30,576,573)	7047	
			121,215	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 9,027,163,957	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			172,753,424	7070
B. Securities representing investments of customers' funds (at market)			0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			764,197,768	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			5,729,605,353	7100
B. Securities representing investments of customers' funds (at market)			255,268,199	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			2,796,607,360	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(44,700,462)	7130
10. Exchange traded options				
A. Value of open long option contracts			223,909,830	7132
B. Value of open short option contracts			(356,180,236)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			0	7140
B. Securities representing investments of customers' funds (at market)			0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			0	7170
12. Segregated funds on hand (describe:)			0	7150
13. Total amount in segregation (add lines 7 through 12)			9,541,461,236	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 514,297,279	7190
15. Management Target Amount for Excess funds in segregation			425,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			89,297,279	7198

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**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	7200
2.	Funds in segregated accounts		
	A. Cash	\$ 0	7210
	B. Securities (at market)	0	7220
	C. Total	0	7230
3.	Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)	\$ 0	7240

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

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**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		\$ 483,726,522	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	0	7520	\$ 483,726,522	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 147,503,593	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	147,503,593	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 0	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		0	7615	0	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): _	7630				
A. Cash		\$ 0	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - 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): <u>See Attached</u>	7690				
A. Cash		\$ 321,170,598	7700		
B. Securities		337,148,690	7710		
C. Unrealized gain (loss) on open futures contracts		285,112,538	7720		
D. Value of long option contracts		39,100,501	7730		
E. Value of short option contracts		(28,015,378)	7735	954,516,949	7740
6. Amounts with other depositories designated by a foreign board of trade					
Name(s): _	7750			0	7760
7. Segregated funds on hand (describe): _				0	7765
8. Total funds in separate section 30.7 accounts				\$ 1,585,747,064	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				301,540,357	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				200,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				101,540,357	7785

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**STATEMENT OF CLEARED SWAPS 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		\$ 956,747,895	8500	
B. Securities (at market)		555,946,693	8510	
2. Net unrealized profit (loss) in open cleared swaps		(457,802,172)	8520	
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased		0	8530	
B. Market value of open cleared swaps granted (sold)		0	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)		1,054,892,416	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 6,738,281		8560	
Less: amount offset by customer securities	(6,699,169)		8570	
		39,112	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		1,054,931,528	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 81,502,530	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		100,000,000	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		153,857,843	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		553,508,261	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		402,088,850	8650	
9. Net settlement from (to) derivatives clearing organizations		(7,575,452)	8660	
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts		0	8670	
B. Value of open cleared swaps short option contracts		0	8680	
11. Net equities with other FCMs				
A. Net liquidating equity		0	8690	
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710	
12. Cleared swaps customer funds on hand (describe:)		0	8715	
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		1,283,382,032	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 228,450,504	8730	
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 125,000,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 103,450,504	8770	