

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

BROKER OR DEALER: UBS SECURITIES LLC

as of: 03/31/2020

**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			\$ 5,844,732,951	7010
B. Securities (at market)			3,549,384,202	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(482,206,430)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			222,510,911	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(378,097,636)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			8,756,323,998	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	45,230,414	7045		
Less: amount offset by customer securities	(43,389,878)	7047	1,840,536	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 8,758,164,534	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			225,765,963	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)			491,184,063	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			5,415,231,509	7100
B. Securities representing investments of customers' funds (at market)			254,350,165	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			3,058,200,139	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(15,906,477)	7130
10. Exchange traded options				
A. Value of open long option contracts			222,510,911	7132
B. Value of open short option contracts			(378,097,636)	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)			9,273,238,637	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 515,074,103	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			90,074,103	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		\$ 740,423,911	7315
B. Securities (at market)		\$ 284,266,869	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 158,700,671	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 42,444,456	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(32,753,220)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 1,193,082,687	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 16,519,763		7351
Less: amount offset by customer owned securities	\$(9,191,381)		7352
		\$ 7,328,382	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$ 1,200,411,069	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$ 1,200,411,069	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	\$ 422,915,297	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510		
	0	7520	\$ 422,915,297	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 177,595,115	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7550		
	0	7560	177,595,115	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	\$ 463,078,092	7700		
B. Securities	322,776,318	7710		
C. Unrealized gain (loss) on open futures contracts	158,700,671	7720		
D. Value of long option contracts	42,444,456	7730		
E. Value of short option contracts	(32,753,220)	7735	954,246,317	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			\$ 1,554,756,729	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			354,345,660	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			154,345,660	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		\$ 901,008,936	8500	
B. Securities (at market)		480,935,312	8510	
2. Net unrealized profit (loss) in open cleared swaps		(395,170,076)	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)		986,774,172	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 64,560,763		8560	
Less: amount offset by customer securities	(55,453,271)		8570	
		9,107,492	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		995,881,664	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 107,449,873	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)		135,491,684	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		564,088,554	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)		345,443,628	8650	
9. Net settlement from (to) derivatives clearing organizations		(24,401,334)	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)		1,228,072,405	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 232,190,741	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		\$ 107,190,741	8770	