

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 05/31/20

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		\$	<u>4,573,078,208</u> 7010
B. Securities (at market)			<u>3,700,083,423</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>150,637,457</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>189,058,465</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(<u>280,012,926</u> 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>8,332,844,627</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>16,759,758</u>		7045
Less: amount offset by customer owned securities	(<u>14,950,391</u>)		<u>1,809,367</u> 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>8,334,653,994</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>446,257,581</u> 7070
B. Securities representing investments of customers' funds (at market)			<u>0</u> 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>620,285,357</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>4,490,833,377</u> 7100
B. Securities representing investments of customers' funds (at market)			<u>254,725,538</u> 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>3,079,798,066</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>49,348,392</u> 7130
10. Exchange traded options			
A. Value of open long option contracts			<u>189,058,465</u> 7132
B. Value of open short option contracts		(<u>280,012,926</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity			<u>0</u> 7140
B. Securities representing investments of customers' funds (at market)			<u>0</u> 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>0</u> 7170
12. Segregated funds on hand (describe: _____)			<u>0</u> 7150
13. Total amount in segregation (add lines 7 through 12)			<u>8,850,293,850</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>515,639,856</u> 7190
15. Management Target Amount for Excess funds in segregation		\$	<u>425,000,000</u> 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	<u>90,639,856</u> 7198

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2020-06-23 06:17PM EDT
Status: Accepted

BROKER OR DEALER UBS SECURITIES LLC	as of <u>05/31/20</u>
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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		\$ _____	7200
2. Funds in segregated accounts			
A. Cash	\$ _____		7210
B. Securities (at market)	_____		7220
C. Total		_____	7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	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 Option Trading - All Customers			
A. Cash	\$	682,776,264	7315
B. Securities (at market)		250,977,299	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		257,150,953	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		46,793,762	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(30,734,300)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	1,206,963,978	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	8,044,534	7351
Less: amount offset by customer owned securities		(7,615,556)	7352
		428,978	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,207,392,956	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,207,392,956	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	\$ <u>488,473,358</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7510</u>	<u>7520</u> \$ <u>488,473,358</u> <u>7530</u>
2. Securities		
A. In safekeeping with banks located in the United States	\$ <u>140,876,768</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): <u>0</u>	<u>7550</u>	<u>0</u> <u>7560</u> <u>140,876,768</u> <u>7570</u>
3. Equities with registered futures commission merchants		
A. Cash	\$ <u>0</u>	<u>7580</u>
B. Securities	<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts	<u>0</u>	<u>7600</u>
D. Value of long option contracts	<u>0</u>	<u>7610</u>
E. Value of short option contracts	(<u>0</u>)	<u>7615</u> <u>0</u> <u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): <u>ICE CLEAR EUROPE</u>	<u>7630</u>	
A. Cash	\$ <u>0</u>	<u>7640</u>
B. Securities	<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation	<u>0</u>	<u>7660</u>
D. Value of long option contracts	<u>0</u>	<u>7670</u>
E. Value of short option contracts	(<u>0</u>)	<u>7675</u> <u>0</u> <u>7680</u>
5. Amounts held by members of foreign boards of trade		
Name(s): <u>UBS London, Australia, BMO</u>	<u>7690</u>	
A. Cash	\$ <u>282,713,261</u>	<u>7700</u>
B. Securities	<u>324,873,150</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts	<u>257,150,953</u>	<u>7720</u>
D. Value of long option contracts	<u>46,793,762</u>	<u>7730</u>
E. Value of short option contracts	(<u>30,734,300</u>)	<u>7735</u> <u>880,796,826</u> <u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): _____	<u>7750</u>	<u>7760</u>
7. Segregated funds on hand (describe: _____)		
		<u>7765</u>
8. Total funds in separate section 30.7 accounts	\$ <u>1,510,146,952</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$ <u>302,753,996</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		
	\$ <u>200,000,000</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		
	\$ <u>102,753,996</u>	<u>7785</u>

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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 8500
B. Securities (at market)		563,061,441 8510
2. Net unrealized profit (loss) in open cleared swaps		
		(481,739,561) 8520
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased		0 8530
B. Market value of open cleared swaps option contracts granted (sold)		(0) 8540
4. Net equity (deficit) (add lines 1, 2, and 3)		
		\$ 1,057,081,999 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		
	\$	39,535 8560
Less: amount offset by customer owned securities		(0) 8570
		39,535 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		
		\$ 1,057,121,534 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	95,170,566 8600
B. Securities representing investments of cleared swaps customers' funds (at market)		50,000,000 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		195,169,535 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		564,300,031 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)		367,891,907 8650
9. Net settlement from (to) derivatives clearing organizations		
		18,644,221 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		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 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		
		\$ 234,054,726 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 segregated accounts over (under) Management Target Excess		
		\$ 109,054,726 8770