

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

**BROKER OR DEALER:** UBS SECURITIES LLC

**as of:** 07/31/2020

**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		\$ 2,508,457,336	7010	
B. Securities (at market)		3,545,005,473	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		1,578,244,036	7030	
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market		237,993,667	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market		(344,887,139)	7033	
4. Net equity (deficit) (add lines 1, 2 and 3)		7,524,813,373	7040	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	7,048,215		7045	
Less: amount offset by customer securities	(7,018,497)		7047	
6. Amount required to be segregated (add lines 4 and 5)		29,718	7050	
		\$ 7,524,843,091	7060	

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash		481,402,217	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)		760,984,546	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		3,802,800,033	7100	
B. Securities representing investments of customers' funds (at market)		263,211,619	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,784,020,927	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets		57,786,322	7130	
10. Exchange traded options				
A. Value of open long option contracts		237,993,667	7132	
B. Value of open short option contracts		(344,887,139)	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)		8,043,312,192	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 518,469,101	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		93,469,101	7198	

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<b>BROKER OR DEALER:</b>	UBS SECURITIES LLC	<b>as of:</b> 07/31/2020
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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	\$ 757,450,969	7315
	B. Securities (at market)	\$ 266,920,835	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(31,556,674)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 27,003,356	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(17,470,843)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 1,002,347,643	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 13,293,779	7351
	Less: amount offset by customer owned securities	\$(13,244,735)	7352
		\$ 49,044	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 1,002,396,687	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 1,002,396,687	7360

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**BROKER OR DEALER:** UBS SECURITIES LLC

**as of:** 07/31/2020

**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	\$ 427,142,620	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510		
	0	7520	\$ 427,142,620	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 126,871,058	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7550		
	0	7560	126,871,058	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	\$ 421,453,992	7700		
B. Securities	354,544,445	7710		
C. Unrealized gain (loss) on open futures contracts	(31,556,674)	7720		
D. Value of long option contracts	27,003,356	7730		
E. Value of short option contracts	(17,470,843)	7735	753,974,276	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			\$ 1,307,987,954	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			305,591,267	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			105,591,267	7785

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**as of:** 07/31/2020

**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		\$ 360,828,208	8500	
B. Securities (at market)		544,880,447	8510	
2. Net unrealized profit (loss) in open cleared swaps		(7,643,902)	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)		898,064,753	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 323,149		8560	
Less: amount offset by customer securities	(280,911)	42,238	8570	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		898,106,991	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 74,235,647	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		25,000,000	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		218,806,967	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		497,397,390	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)		326,073,480	8650	
9. Net settlement from (to) derivatives clearing organizations		(9,703,404)	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)		1,131,810,080	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 233,703,089	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		\$ 108,703,089	8770	