

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
UBS SECURITIES LLC

as of 12/31/19

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		\$	1,260,068,135 7010
B. Securities (at market)			2,678,217,227 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			922,213,265 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			184,586,443 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(112,050,232 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			4,933,034,838 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	10,386,045		7045
Less: amount offset by customer owned securities	(10,379,048)		6,997 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	4,933,041,835 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			456,246,646 7070
B. Securities representing investments of customers' funds (at market)			200,185,894 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			291,216,194 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	1,762,107,688 7100
B. Securities representing investments of customers' funds (at market)			238,180,403 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			2,387,001,033 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			34,615,885 7130
10. Exchange traded options			
A. Value of open long option contracts			184,586,443 7132
B. Value of open short option contracts		(112,050,232 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)			5,442,089,954 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	509,048,119 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		\$	84,048,119 7198

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2020-01-27 08:01PM EST
Status: Accepted

BROKER OR DEALER UBS SECURITIES LLC	as of <u>12/31/19</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	\$	663,792,067	7315
B. Securities (at market)		461,732,553	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		19,441,677	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		17,009,895	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(2,222,367)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	1,159,753,825	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	38,165,860	7351
Less: amount offset by customer owned securities		(38,126,392)	7352
		39,468	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,159,793,293	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,159,793,293	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	\$	489,937,870	7500
B. Other banks qualified under Regulation 30.7			
Name(s): 0		7510	7520
			\$ 489,937,870 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	221,744,597	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 0		7550	7560
		0	221,744,597 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	7580	
B. Securities		0	7590
C. Unrealized gain (loss) on open futures contracts		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): ICE CLEAR EUROPE		7630	
A. Cash	\$	0	7640
B. Securities		7650	
C. Amount due to (from) clearing organizations - 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): UBS London, Australia, BMO		7690	
A. Cash	\$	238,332,608	7700
B. Securities		473,795,350	7710
C. Unrealized gain (loss) on open futures contracts		19,441,677	7720
D. Value of long option contracts		17,009,895	7730
E. Value of short option contracts		(2,222,367)	7735
			746,357,163 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	7760
7. Segregated funds on hand (describe:)			7765
8. Total funds in separate section 30.7 accounts			\$ 1,458,039,630 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			\$ 298,246,337 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			\$ 200,000,000 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			\$ 98,246,337 7785

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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		\$ <u>645,332,251</u>	<u>8500</u>
B. Securities (at market)		<u>256,737,654</u>	<u>8510</u>
2. Net unrealized profit (loss) in open cleared swaps			
		<u>(207,320,516)</u>	<u>8520</u>
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		<u>0</u>	<u>8530</u>
B. Market value of open cleared swaps option contracts granted (sold)		<u>(0)</u>	<u>8540</u>
4. Net equity (deficit) (add lines 1, 2, and 3)			
		\$ <u>694,749,389</u>	<u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$	<u>16,782,530</u>	<u>8560</u>
Less: amount offset by customer owned securities		<u>(16,722,978)</u>	<u>8570</u>
		<u>59,552</u>	<u>8580</u>
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ <u>694,808,941</u>	<u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ <u>95,485,853</u>	<u>8600</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>100,000,000</u>	<u>8610</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>110,051,560</u>	<u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		<u>469,327,082</u>	<u>8630</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>0</u>	<u>8640</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>146,686,094</u>	<u>8650</u>
9. Net settlement from (to) derivatives clearing organizations			
		<u>2,469,010</u>	<u>8660</u>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		<u>0</u>	<u>8670</u>
B. Value of open cleared swaps short option contracts		<u>(0)</u>	<u>8680</u>
11. Net equities with other FCMs			
A. Net liquidating equity		<u></u>	<u>8690</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u></u>	<u>8700</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u></u>	<u>8710</u>
12. Cleared swaps customer funds on hand (describe: _____)			
		<u></u>	<u>8715</u>
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			
		\$ <u>924,019,599</u>	<u>8720</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ <u>229,210,658</u>	<u>8730</u>
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
		\$ <u>125,000,000</u>	<u>8760</u>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
		\$ <u>104,210,658</u>	<u>8770</u>