

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

BROKER OR DEALER: UBS SECURITIES LLC

as of: 10/31/2022

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash		\$ 4,932,183,424	7010
B. Securities (at market)		2,480,107,069	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,161,578,887)	7030
3. Exchange traded options			
A. Add: Market value of open option contracts purchased on a contract market		340,657,355	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market		(379,003,323)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)		6,212,365,638	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	19,683,759	7045	
Less: amount offset by customer owned securities	(19,678,016)	7047	
		5,743	7050
6. Amount required to be segregated (add Lines 4 and 5)		\$ 6,212,371,381	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		163,069,420	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)		343,400,333	7090
8. Margin on deposit with derivatives clearing organizations of contract markets			
A. Cash		3,731,499,868	7100
B. Securities representing investments of customers' funds (at market)		180,079,287	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,136,706,736	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(13,642,595)	7130
10. Exchange traded options			
A. Value of open long option contracts		340,657,355	7132
B. Value of open short option contracts		(379,003,323)	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)		6,502,767,081	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)		\$ 290,395,700	7190
15. Management target amount for excess funds in segregation		150,000,000	7194
16. Excess (deficiency) funds in segregation over (under) management target amount excess		140,395,700	7198

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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	\$ 501,212,017	8500	
B. Securities (at market)	426,503,471	8510	
2. Net unrealized profit (loss) in open cleared swaps	161,839,653	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)	1,089,555,141	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 38,760,194	8560	
Less: amount offset by customer owned securities	(38,721,876)	8570	
	38,318	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	1,089,593,459	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 192,623,269	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	318,533,977	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	749,898,401	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)	107,969,494	8650	
9. Net settlement from (to) derivatives clearing organizations	(19,071,571)	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)	1,349,953,570	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 260,360,111	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	\$ 135,360,112	8770	

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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 17 CFR 32.6			\$ 0	7200
2. Funds/property in segregated accounts				
A. Cash		\$ 0	7210	
B. Securities (at market value)		0	7220	
C. Total funds/property in segregated accounts			0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)			\$ 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			\$ 1,623,233,833	7315
B. Securities (at market)			\$ 370,248,861	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			\$ 302,171,790	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			\$ 21,899,704	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade			\$ 0	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)			\$ 2,317,554,188	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		\$ 7,266,607	7351	
Less: Amount offset by customer owned securities		\$(7,206,828)	7352	
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)			\$ 2,317,613,967	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.			\$ 2,317,613,967	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 17 CFR. 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States	\$ 403,048,982	7500		
B. Other banks qualified under 17 CFR. 30.7				
Name(s): <u>See Attached</u>	0	7520	\$ 403,048,982	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 370,248,861	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s): <u>See Attached</u>	0	7560	370,248,861	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	\$ 1,321,935,107	7700		
B. Securities	66,508,038	7710		
C. Unrealized gain (loss) on open futures contracts	302,171,790	7720		
D. Value of long option contracts	21,899,704	7730		
E. Value of short option contracts	0	7735	1,712,514,639	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 17 CFR 30.7 accounts			\$ 2,485,812,482	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			168,198,515	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			75,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			93,198,515	7785