

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

BROKER OR DEALER: UBS SECURITIES LLC

as of: 01/31/2020

**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			\$ 1,888,786,457	7010
B. Securities (at market)			2,654,276,432	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			115,638,691	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			302,853,877	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(243,220,013)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			4,718,335,444	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	49,545,095	7045		
Less: amount offset by customer securities	(49,529,003)	7047	16,092	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 4,718,351,536	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			231,205,362	7070
B. Securities representing investments of customers' funds (at market)			200,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			176,501,620	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			1,866,655,309	7100
B. Securities representing investments of customers' funds (at market)			246,217,938	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			2,477,774,812	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(29,296,117)	7130
10. Exchange traded options				
A. Value of open long option contracts			302,853,877	7132
B. Value of open short option contracts			(243,220,013)	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)			5,228,692,788	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 510,341,252	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			85,341,252	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	\$ 750,209,076	7315
B. Securities (at market)	\$ 427,375,475	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(147,545,915)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 32,552,516	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(20,174,505)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 1,042,416,647	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 25,180,290	7351
Less: amount offset by customer owned securities	\$(25,158,918)	7352
	\$ 21,372	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 1,042,438,019	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 1,042,438,019	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		\$ 440,676,653	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	0	7520	\$ 440,676,653	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 251,113,364	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	251,113,364	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		\$ 368,139,408	7700		
B. Securities		417,212,409	7710		
C. Unrealized gain (loss) on open futures contracts		(147,545,915)	7720		
D. Value of long option contracts		32,552,516	7730		
E. Value of short option contracts		(20,174,505)	7735	650,183,913	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				\$ 1,341,973,930	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				299,535,911	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				99,535,911	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		\$ 771,427,720		8500
	B. Securities (at market)		238,451,957		8510
2.	Net unrealized profit (loss) in open cleared swaps		(347,495,170)		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)		662,384,507		8550
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	\$ 39,283			8560
	Less: amount offset by customer securities	0		39,283	8580
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		662,423,790		8590

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks				
	A. Cash		\$ 103,743,546		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)		87,261,813		8620
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
	A. Cash		462,851,749		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)		151,190,144		8650
9.	Net settlement from (to) derivatives clearing organizations		(10,886,848)		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)		894,160,404		8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 231,736,614		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		\$ 106,736,614		8770