

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

**BROKER OR DEALER:** UBS SECURITIES LLC

**as of:** 06/30/2020

**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		\$ 3,653,038,791	7010
B. Securities (at market)		3,651,237,606	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		494,329,071	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		219,722,989	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(286,762,122)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		7,731,566,335	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	11,282,624	7045	
Less: amount offset by customer securities	(11,268,825)	7047	
		13,799	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 7,731,580,134	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash		322,597,258	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)		844,647,637	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		4,122,006,571	7100
B. Securities representing investments of customers' funds (at market)		256,044,011	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,806,589,969	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(33,390,637)	7130
10. Exchange traded options			
A. Value of open long option contracts		219,722,989	7132
B. Value of open short option contracts		(286,762,122)	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)		8,251,455,676	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 519,875,542	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		94,875,542	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	\$ 878,079,604	7315
B. Securities (at market)	\$ 259,776,823	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(24,218,058)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 39,615,868	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(23,014,261)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 1,130,239,976	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 318,111	7351
Less: amount offset by customer owned securities	\$(221,697)	7352
	\$ 96,414	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 1,130,336,390	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 1,130,336,390	7360

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**BROKER OR DEALER:** UBS SECURITIES LLC

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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	\$ 475,856,141	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510		
	0	7520	\$ 475,856,141	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 127,840,559	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7550		
	0	7560	127,840,559	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	\$ 492,469,094	7700		
B. Securities	346,274,139	7710		
C. Unrealized gain (loss) on open futures contracts	(24,218,058)	7720		
D. Value of long option contracts	39,615,868	7730		
E. Value of short option contracts	(23,014,261)	7735	831,126,782	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			\$ 1,434,823,482	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			304,487,092	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			104,487,092	7785

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UBS SECURITIES LLC

as of: 06/30/2020

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		\$ 553,293,466		8500
B. Securities (at market)		543,850,560		8510
2. Net unrealized profit (loss) in open cleared swaps		(192,101,229)		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)		905,042,797		8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 17,075,595			8560
Less: amount offset by customer securities	(17,035,626)			8570
		39,969		8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		905,082,766		8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 61,221,982		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)		229,881,374		8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		489,108,389		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)		313,969,186		8650
9. Net settlement from (to) derivatives clearing organizations		(7,367,855)		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)		1,136,813,076		8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 231,730,310		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		\$ 106,730,310		8770