

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

**BROKER OR DEALER:** UBS SECURITIES LLC

**as of:** 09/30/2020

**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		\$ 2,715,642,565	7010
B. Securities (at market)		3,861,853,977	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		139,739,272	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		206,523,539	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(250,543,397)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		6,673,215,956	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	17,051,260	7045	
Less: amount offset by customer securities	(17,020,271)	7047	
		30,989	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 6,673,246,945	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash		318,099,728	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)		633,280,211	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		2,833,544,024	7100
B. Securities representing investments of customers' funds (at market)		255,777,894	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,228,573,766	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(29,491,660)	7130
10. Exchange traded options			
A. Value of open long option contracts		206,523,539	7132
B. Value of open short option contracts		(250,543,397)	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)		7,195,764,105	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 522,517,160	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		97,517,160	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	\$ 729,779,221	7315
	B. Securities (at market)	\$ 205,726,589	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(26,399,596)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 17,019,291	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(5,275,754)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 920,849,751	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 2,301,023	7351
	Less: amount offset by customer owned securities	\$(2,009,375)	7352
		\$ 291,648	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 921,141,399	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 921,141,399	7360

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**BROKER OR DEALER:** UBS SECURITIES LLC

**as of:** 09/30/2020

**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	\$ 424,674,834	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510		
	0	7520	\$ 424,674,834	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 109,492,323	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7550		
	0	7560	109,492,323	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	\$ 378,830,061	7700		
B. Securities	306,156,045	7710		
C. Unrealized gain (loss) on open futures contracts	(26,399,596)	7720		
D. Value of long option contracts	17,019,291	7730		
E. Value of short option contracts	(5,275,754)	7735	670,330,047	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			\$ 1,204,497,204	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			283,355,805	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			83,355,805	7785

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**as of:** 09/30/2020

**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		\$ 410,240,291	8500	
B. Securities (at market)		461,662,225	8510	
2. Net unrealized profit (loss) in open cleared swaps		(107,257,357)	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)		764,645,159	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 25,835,699		8560	
Less: amount offset by customer securities	(25,775,170)		8570	
		60,529	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		764,705,688	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 109,118,891	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)		170,668,610	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		412,100,123	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)		290,993,615	8650	
9. Net settlement from (to) derivatives clearing organizations		(7,790,227)	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)		1,025,091,012	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 260,385,324	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		\$ 135,385,324	8770	