

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

BROKER OR DEALER: UBS SECURITIES LLC

as of: 10/31/2020

**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		\$ 2,793,800,302	7010
B. Securities (at market)		4,123,871,176	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		87,497,915	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		251,921,877	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(267,161,551)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		6,989,929,719	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	19,414,015	7045	
Less: amount offset by customer securities	(19,386,989)	7047	
		27,026	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 6,989,956,745	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		317,931,673	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)		596,089,478	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		2,819,644,911	7100
B. Securities representing investments of customers' funds (at market)		252,596,805	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,527,781,698	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		10,404,786	7130
10. Exchange traded options			
A. Value of open long option contracts		251,921,877	7132
B. Value of open short option contracts		(267,161,551)	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)		7,509,209,677	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 519,252,932	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		94,252,932	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	\$ 810,796,713	7315
B. Securities (at market)	\$ 207,416,059	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(161,355,993)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 10,589,271	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(3,919,552)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 863,526,498	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 9,568,453	7351
Less: amount offset by customer owned securities	\$(9,499,848)	7352
	\$ 68,605	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 863,595,103	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 863,595,103	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	\$ 448,366,137	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510		
	0	7520	\$ 448,366,137	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 93,407,551	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7550		
	0	7560	93,407,551	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	\$ 450,073,642	7700		
B. Securities	322,668,305	7710		
C. Unrealized gain (loss) on open futures contracts	(161,355,993)	7720		
D. Value of long option contracts	10,589,271	7730		
E. Value of short option contracts	(3,919,552)	7735	618,055,673	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			\$ 1,159,829,361	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			296,234,258	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			96,234,258	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		\$ 443,361,756	8500	
B. Securities (at market)		447,291,598	8510	
2. Net unrealized profit (loss) in open cleared swaps		(117,795,926)	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)		772,857,428	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 5,152,630		8560	
Less: amount offset by customer securities	(5,104,948)	47,682	8570	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		772,905,110	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 97,477,097	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		49,977,959	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		169,586,083	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		412,965,082	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)		277,705,515	8650	
9. Net settlement from (to) derivatives clearing organizations		1,890,100	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)		1,009,601,836	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 236,696,726	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		\$ 111,696,726	8770	