

**INITIAL**

**End Date:11/21/2023**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/22/2023**

**Daily Segregation - Secured Amounts**

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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **1,143,494,253** [7315]
  - B. Securities (at market) **379,859,129** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **121,362,942** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **26,840** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **0** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **1,644,743,164** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **9,515,483** [7351]  
Less: amount offset by customer owned securities **-9,509,445** [7352] **6,038** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,644,749,202** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,644,749,202** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **314,213,146** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **314,213,146** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **236,520,822** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **236,520,822** [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
  - 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
  - A. Cash **904,664,609** [7700]
  - B. Securities **211,203,369** [7710]
  - C. Unrealized gain (loss) on open futures contracts **121,362,942** [7720]
  - D. Value of long option contracts **26,840** [7730]
  - E. Value of short option contracts **0** [7735] **1,237,257,760** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **1,787,991,728** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **143,242,526** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **75,000,000** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **68,242,526** [7785]

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**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>3,049,568,636</u></b> [7010]                          |
|     | B. Securities (at market)   | <b><u>3,210,987,225</u></b> [7020]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>544,038,015</u></b> [7030]                            |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>223,226,207</u></b> [7032]                            |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-181,187,222</u></b> [7033]                           |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,846,632,861</u></b> [7040]                          |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>4,843,567</u></b> [7045]                              |
|     | Less: amount offset by customer securities  | <b><u>-4,819,029</u></b> [7047] <b><u>24,538</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,846,657,399</u></b> [7060]                          |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>351,805,121</u></b> [7070]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,029,144,052</u></b> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>3,511,152,222</u></b> [7100]                          |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>181,315,013</u></b> [7110]                            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>2,181,843,173</u></b> [7120]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-46,677,398</u></b> [7130]                            |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>223,226,207</u></b> [7132]                            |
|     | B. Value of open short option contracts   | <b><u>-181,187,222</u></b> [7133]                           |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>0</u></b> [7140]                                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]                                      |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]                                      |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>7,250,621,168</u></b> [7180]                          |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>403,963,769</u></b> [7190]                            |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>150,000,000</u></b> [7194]                            |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>253,963,769</u></b> [7198]                            |

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**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER 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  | <u>1,156,189,821</u> [8500]                        |
| B. Securities (at market)  | <u>349,452,342</u> [8510]                          |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-390,053,473</u> [8520]                         |
| 3. Cleared swaps options   |  |
| A. Market value of open cleared swaps option contracts purchased   | <u>0</u> [8530]                                    |
| B. Market value of open cleared swaps option contracts granted (sold)  | <u>0</u> [8540]                                    |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <u>1,115,588,690</u> [8550]                        |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>69,924,074</u> [8560]                           |
| Less: amount offset by customer owned securities   | <u>-53,968,534</u> [8570] <u>15,955,540</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>1,131,544,230</u> [8590]                        |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>208,686,792</u> [8600]                          |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8610]                                    |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>225,265,100</u> [8620]                          |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>1,034,801,083</u> [8630]                        |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8640]                                    |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>124,187,242</u> [8650]                          |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-24,015,234</u> [8660]                          |
| 10. Cleared swaps options  |  |
| A. Value of open cleared swaps long option contracts   | <u>0</u> [8670]                                    |
| B. Value of open cleared swaps short option contracts  | <u>0</u> [8680]                                    |
| 11. Net equities with other FCMs   |  |
| A. Net liquidating equity  | <u>0</u> [8690]                                    |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8700]                                    |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8710]                                    |
| 12. Cleared swaps customer funds on hand   |  |
| A. Cash  | <u>0</u>   |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u>   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8715]                                    |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>1,568,924,983</u> [8720]                        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>437,380,753</u> [8730]                          |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>125,000,000</u> [8760]                          |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>312,380,753</u> [8770]                          |