

**INITIAL**

**End Date:2/8/2024**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/9/2024**

**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 | <u>0</u> [7305]                               |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |   |
| A. Cash   | <u>1,159,934,992</u> [7315]                   |
| B. Securities (at market)   | <u>496,455,302</u> [7317]                     |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>316,334,979</u> [7325]                     |
| 3. Exchange traded options  |   |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>43,422</u> [7335]                          |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>0</u> [7337]                               |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>1,972,768,695</u> [7345]                   |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>3,957,126</u> [7351]                       |
| Less: amount offset by customer owned securities  | <u>-3,891,264</u> [7352] <u>65,862</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>1,972,834,557</u> [7355]                   |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>1,972,834,557</u> [7360]                   |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |   |
|--|---|
| 1. Cash in banks   |   |
| A. Banks located in the United States  | <u>430,264,540</u> [7500]                   |
| B. Other banks qualified under Regulation 30.7   | <u>0</u> [7520] <u>430,264,540</u> [7530]   |
| 2. Securities  |   |
| A. In safekeeping with banks located in the United States  | <u>210,331,342</u> [7540]                   |
| B. In safekeeping with other banks qualified under Regulation 30.7   | <u>0</u> [7560] <u>210,331,342</u> [7570]   |
| 3. Equities with registered futures commission merchants   |   |
| A. Cash  | <u>0</u> [7580]                             |
| B. Securities  | <u>0</u> [7590]                             |
| C. Unrealized gain (loss) on open futures contracts  | <u>0</u> [7600]                             |
| D. Value of long option contracts  | <u>0</u> [7610]                             |
| E. Value of short option contracts   | <u>0</u> [7615] <u>0</u> [7620]             |
| 4. Amounts held by clearing organizations of foreign boards of trade                                       |   |
| A. Cash  | <u>0</u> [7640]                             |
| B. Securities  | <u>0</u> [7650]                             |
| C. Amount due to (from) clearing organization - daily variation  | <u>0</u> [7660]                             |
| D. Value of long option contracts  | <u>0</u> [7670]                             |
| E. Value of short option contracts   | <u>0</u> [7675] <u>0</u> [7680]             |
| 5. Amounts held by members of foreign boards of trade  |   |
| A. Cash  | <u>858,771,820</u> [7700]                   |
| B. Securities  | <u>286,123,960</u> [7710]                   |
| C. Unrealized gain (loss) on open futures contracts  | <u>316,334,979</u> [7720]                   |
| D. Value of long option contracts  | <u>43,422</u> [7730]                        |
| E. Value of short option contracts   | <u>0</u> [7735] <u>1,461,274,181</u> [7740] |
| 6. Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                             |
| 7. Segregated funds on hand  | <u>0</u> [7765]                             |
| 8. Total funds in separate section 30.7 accounts   | <u>2,101,870,063</u> [7770]                 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>129,035,506</u> [7380]                   |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts                            | <u>75,000,000</u> [7780]                    |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                     | <u>54,035,506</u> [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>1,789,290,668</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>3,287,238,362</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,762,306,683</u></b> [7030]                            |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>232,814,043</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-204,182,045</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,867,467,711</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>48,213,067</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-48,105,820</u></b> [7047] <b><u>107,247</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,867,574,958</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>348,699,493</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>217,368,154</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>3,465,078,847</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,069,870,208</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>32,974,802</u></b> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>232,814,043</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-204,182,045</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>7,162,623,502</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>295,048,544</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>145,048,544</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 <b><u>634,865,247</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>491,740,608</u></b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>66,546,217</u></b> [8520]   |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>1,193,152,072</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>45,946,130</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-45,902,777</u></b> [8570] <b><u>43,353</u></b> [8580]                    |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>1,193,195,425</u></b> [8590]              |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>169,734,678</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>221,328,193</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>786,357,648</u></b> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>270,412,415</u></b> [8650]           |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-27,712,274</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>1,420,120,660</u></b> [8720]                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>226,925,235</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>125,000,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>101,925,235</u></b> [8770] |