

**INITIAL**

**End Date:4/22/2024**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:4/23/2024**

**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

|    |   |   |
|----|---|---|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                               |
|    | A. Cash   | <u>1,539,852,989</u> [7315]                   |
|    | B. Securities (at market)   | <u>439,468,124</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-92,715,900</u> [7325]                     |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>7,643</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>1,886,612,856</u> [7345]                   |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>4,593,215</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-4,579,065</u> [7352] <u>14,150</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,886,627,006</u> [7355]                   |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,886,627,006</u> [7360]                   |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>404,057,747</u> [7500]                   |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>404,057,747</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>138,463,263</u> [7540]                   |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>138,463,263</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>1,261,962,507</u> [7700]                 |
|     | B. Securities   | <u>301,004,860</u> [7710]                   |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-92,715,900</u> [7720]                   |
|     | D. Value of long option contracts   | <u>7,643</u> [7730]                         |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>1,470,259,110</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>2,012,780,120</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>126,153,114</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>51,153,114</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>6,488,604,065</u></b> [7010]                          |
|     | B. Securities (at market)   | <b><u>2,261,212,050</u></b> [7020]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,740,563,250</u></b> [7030]                         |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>279,648,702</u></b> [7032]                            |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-234,027,551</u></b> [7033]                           |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>7,054,874,016</u></b> [7040]                          |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>15,638,966</u></b> [7045]                             |
|     | Less: amount offset by customer securities  | <b><u>-15,634,231</u></b> [7047] <b><u>4,735</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>7,054,878,751</u></b> [7060]                          |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>321,435,691</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>699,286,927</u></b> [7090]                            |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>4,642,325,678</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>1,561,925,123</u></b> [7120]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>86,330,643</u></b> [7130]                             |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>279,648,702</u></b> [7132]                            |
|     | B. Value of open short option contracts   | <b><u>-234,027,551</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>7,356,925,213</u></b> [7180]                          |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>302,046,462</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>152,046,462</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>898,266,228</u> [8500]                     |
| B. Securities (at market)  | <u>431,443,525</u> [8510]                     |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-147,900,819</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>1,181,808,934</u> [8550]                   |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>8,048,677</u> [8560]                       |
| Less: amount offset by customer owned securities   | <u>-7,999,420</u> [8570] <u>49,257</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>1,181,858,191</u> [8590]                   |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>209,905,455</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>193,007,185</u> [8620]                     |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>776,474,653</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>238,436,340</u> [8650]                     |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-6,978,413</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>1,410,845,220</u> [8720]                   |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>228,987,029</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>103,987,029</u> [8770]                     |