

**INITIAL**

**End Date:9/11/2023**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2023**

**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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>1,535,924,780</u> [7315]
B. Securities (at market)	<u>424,588,512</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-115,909,346</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>1,911,443</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>1,846,515,389</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>3,479,566</u> [7351]
Less: amount offset by customer owned securities	<u>-3,426,879</u> [7352] <u>52,687</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>1,846,568,076</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>1,846,568,076</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	<u>314,272,663</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>314,272,663</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>360,748,170</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>360,748,170</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>1,359,486,472</u> [7700]
B. Securities	<u>132,160,917</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-115,909,346</u> [7720]
D. Value of long option contracts	<u>1,911,443</u> [7730]
E. Value of short option contracts	<u>0</u> [7735] <u>1,377,649,486</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>2,052,670,319</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>206,102,243</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>131,102,243</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>3,500,218,533</u></b> [7010]
	B. Securities (at market)	<b><u>2,887,052,238</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-137,207,510</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>203,239,997</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-160,659,147</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>6,292,644,111</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>19,836,667</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-19,801,997</u></b> [7047] <b><u>34,670</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>6,292,678,781</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>246,474,179</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>1,031,174,454</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>3,336,599,904</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>182,258,713</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,855,877,784</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>40,661,652</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>203,239,997</u></b> [7132]
	B. Value of open short option contracts	<b><u>-160,659,147</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>6,735,627,536</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>442,948,755</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>292,948,755</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>1,394,855,261</u> [8500]
B. Securities (at market)	<u>346,386,864</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>-179,117,827</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>1,562,124,298</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>17,441,257</u> [8560]
Less: amount offset by customer owned securities	<u>-17,321,435</u> [8570] <u>119,822</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>1,562,244,120</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>308,779,031</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>157,508,837</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>1,174,125,023</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>188,878,027</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>17,103,678</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 0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>1,846,394,596</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>284,150,476</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>159,150,476</u> [8770]