

INITIAL

End Date:1/4/2024

Firm Name:UBS Securities LLC

Form:Daily Seg - FOCUS II

Submit Date:1/5/2024

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>1,410,913,120</u> [7315] |
| | B. Securities (at market) | <u>501,593,952</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>-10,436,917</u> [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>0</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>1,902,070,155</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>8,613,089</u> [7351] |
| | Less: amount offset by customer owned securities | <u>-8,521,885</u> [7352] <u>91,204</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,902,161,359</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>1,902,161,359</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- | | | |
|-----|---|---|
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>357,569,257</u> [7500] |
| | B. Other banks qualified under Regulation 30.7 | <u>0</u> [7520] <u>357,569,257</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>256,562,565</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>256,562,565</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>1,189,852,719</u> [7700] |
| | B. Securities | <u>245,031,386</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-10,436,917</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| | E. Value of short option contracts | <u>0</u> [7735] <u>1,424,447,188</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>2,038,579,010</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>136,417,651</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>61,417,651</u> [7785] |

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>1,300,468,547</u> [7010]
	B. Securities (at market)	<u>3,663,485,478</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,544,390,259</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>184,810,993</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-175,029,570</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>6,518,125,707</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>122,265,642</u> [7045]
	Less: amount offset by customer securities	<u>-122,239,603</u> [7047] <u>26,039</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>6,518,151,746</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>248,719,671</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>316,925,728</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,973,738,644</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>3,346,559,750</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-85,797,028</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>184,810,993</u> [7132]
	B. Value of open short option contracts	<u>-175,029,570</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>6,809,928,188</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>291,776,442</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>150,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>141,776,442</u> [7198]

INITIAL**End Date:1/4/2024****Firm Name:UBS Securities LLC****Form:Daily Seg - FOCUS II****Submit Date:1/5/2024****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>733,643,691</u> [8500]
	B. Securities (at market) <u>441,963,115</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-2,420,199</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>1,173,186,607</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>42,802,117</u> [8560]
	Less: amount offset by customer owned securities <u>-42,757,077</u> [8570] <u>45,040</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>1,173,231,647</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>243,812,886</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>193,454,026</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>770,146,129</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>248,509,089</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-48,443,039</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>1,407,479,091</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>234,247,444</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>109,247,444</u> [8770]