

**INITIAL**

**End Date:8/24/2023**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/25/2023**

**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                           | <u>0</u> [7305]                               |
|    | A. Cash   | <u>1,482,879,748</u> [7315]                   |
|    | B. Securities (at market)   | <u>439,284,058</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-159,285,798</u> [7325]                    |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>3,408,391</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>1,766,286,399</u> [7345]                   |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>10,309,930</u> [7351]                      |
|    | Less: amount offset by customer owned securities  | <u>-10,304,226</u> [7352] <u>5,704</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,766,292,103</u> [7355]                   |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,766,292,103</u> [7360]                   |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>319,396,880</u> [7500]                   |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>319,396,880</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>375,562,654</u> [7540]                   |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>375,562,654</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>1,297,022,759</u> [7700]                 |
|     | B. Securities   | <u>131,907,760</u> [7710]                   |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-159,285,798</u> [7720]                  |
|     | D. Value of long option contracts   | <u>3,408,391</u> [7730]                     |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>1,273,053,112</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>1,968,012,646</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>201,720,543</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>126,720,543</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>4,325,132,735</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>2,995,161,924</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,026,943,530</u></b> [7030]                           |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>226,720,885</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-185,351,449</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,334,720,565</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>50,916,477</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-50,777,291</u></b> [7047] <b><u>139,186</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,334,859,751</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>262,624,208</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>1,321,922,111</u></b> [7090]                            |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>3,403,786,789</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>181,881,384</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,673,239,813</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-110,275,526</u></b> [7130]                             |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>226,720,885</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-185,351,449</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>6,774,548,215</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>439,688,464</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>289,688,464</u></b> [7198]                              |

**INITIAL****End Date:8/24/2023****Firm Name:UBS Securities LLC****Form:Daily Seg - FOCUS II****Submit Date:8/25/2023****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>1,519,975,890</u></b> [8500]                          |
|                                     | B. Securities (at market)   | <b><u>352,964,750</u></b> [8510]                            |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>-209,251,872</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>1,663,688,768</u></b> [8550]                          |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>5,079,810</u></b> [8560]                              |
|                                     | Less: amount offset by customer owned securities  | <b><u>-5,037,602</u></b> [8570] <b><u>42,208</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>1,663,730,976</u></b> [8590]                          |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <b><u>321,903,704</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>163,048,660</u></b> [8620]                            |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|                                     | A. Cash   | <b><u>1,273,430,194</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>189,916,090</u></b> [8650]                            |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-2,285,271</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 0</u></b> [8715]                                    |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>1,946,013,377</u></b> [8720]                          |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>282,282,401</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>157,282,401</u></b> [8770]                            |