

**INITIAL**

**End Date:9/25/2023**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/26/2023**

**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>1,453,069,357</u> [7315]                    |
|    | B. Securities (at market)   | <u>428,379,338</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-114,294,316</u> [7325]                     |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>1,260,429</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>1,768,414,808</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>18,612,440</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-18,589,654</u> [7352] <u>22,786</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,768,437,594</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,768,437,594</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>324,438,304</u> [7500]                   |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>324,438,304</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>365,575,400</u> [7540]                   |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>365,575,400</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>1,245,763,755</u> [7700]                 |
|     | B. Securities   | <u>131,124,512</u> [7710]                   |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-114,294,316</u> [7720]                  |
|     | D. Value of long option contracts   | <u>1,260,429</u> [7730]                     |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>1,263,854,380</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>1,953,868,084</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>185,430,490</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>110,430,490</u> [7785]                   |

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>4,811,627,427</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>2,428,945,439</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,329,688,222</u></b> [7030]                           |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>203,814,893</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-205,455,826</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,909,243,711</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>90,740,754</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-90,392,791</u></b> [7047] <b><u>347,963</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,909,591,674</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>291,094,451</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>782,225,251</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>3,464,926,923</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>181,514,655</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,646,720,188</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-35,499,660</u></b> [7130]                              |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>203,814,893</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-205,455,826</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>6,329,340,875</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>419,749,201</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>269,749,201</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>1,298,344,084</u> [8500]                    |
| B. Securities (at market)  | <u>322,142,198</u> [8510]                      |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-247,632,388</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>1,372,853,894</u> [8550]                    |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>49,214,223</u> [8560]                       |
| Less: amount offset by customer owned securities   | <u>-49,171,861</u> [8570] <u>42,362</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>1,372,896,256</u> [8590]                    |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>288,137,932</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>144,147,913</u> [8620]                      |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>1,099,073,537</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>177,994,285</u> [8650]                      |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-72,359,382</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>1,636,994,285</u> [8720]                    |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>264,098,029</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>139,098,029</u> [8770]                      |