

INITIAL

End Date:7/12/2024

Firm Name:UBS Securities LLC

Form:Daily Seg - FOCUS II

Submit Date:7/15/2024

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
 - A. Cash **1,026,171,068** [7315]
 - B. Securities (at market) **514,003,106** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **236,963,569** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **437,846** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-432,939** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **1,777,142,650** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **5,208,179** [7351]
Less: amount offset by customer owned securities **-5,143,845** [7352] **64,334** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,777,206,984** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,777,206,984** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **411,117,419** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **411,117,419** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **248,645,424** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **248,645,424** [7570]
- 3. Equities with registered futures commission merchants
 - A. Cash **0** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **0** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **0** [7620]
- 4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash **0** [7640]
 - B. Securities **0** [7650]
 - C. Amount due to (from) clearing organization - daily variation **0** [7660]
 - D. Value of long option contracts **0** [7670]
 - E. Value of short option contracts **0** [7675] **0** [7680]
- 5. Amounts held by members of foreign boards of trade
 - A. Cash **745,419,714** [7700]
 - B. Securities **265,357,683** [7710]
 - C. Unrealized gain (loss) on open futures contracts **236,963,569** [7720]
 - D. Value of long option contracts **437,846** [7730]
 - E. Value of short option contracts **-432,939** [7735] **1,247,745,873** [7740]
- 6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
- 7. Segregated funds on hand **0** [7765]
- 8. Total funds in separate section 30.7 accounts **1,907,508,716** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **130,301,732** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **75,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **55,301,732** [7785]

INITIAL**End Date:7/12/2024****Firm Name:UBS Securities LLC****Form:Daily Seg - FOCUS II****Submit Date:7/15/2024****Daily Segregation - Segregation Statement**

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

| | | |
|-----|---|---|
| 1. | Net ledger balance | |
| | A. Cash | <u>3,516,555,219</u> [7010] |
| | B. Securities (at market) | <u>2,278,846,932</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>1,027,739,340</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>422,939,574</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-343,108,463</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>6,902,972,602</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>1,047,209</u> [7045] |
| | Less: amount offset by customer securities | <u>-1,034,891</u> [7047] <u>12,318</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>6,902,984,920</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>371,532,096</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>908,250,315</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>4,484,556,477</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>1,370,596,617</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>-10,748,854</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>422,939,574</u> [7132] |
| | B. Value of open short option contracts | <u>-343,108,463</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>7,204,017,762</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>301,032,842</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>151,032,842</u> [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>656,294,718</u> [8500] |
| B. Securities (at market) | <u>378,917,006</u> [8510] |
| 2. Net unrealized profit (loss) in open cleared swaps | <u>81,960,267</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>1,117,171,991</u> [8550] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>3,034,719</u> [8560] |
| Less: amount offset by customer owned securities | <u>-2,974,894</u> [8570] <u>59,825</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>1,117,231,816</u> [8590] |
| 7. Deposited in cleared swaps customer segregated accounts at banks | |
| A. Cash | <u>275,556,227</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>97,597,153</u> [8620] |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| A. Cash | <u>685,909,654</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>281,319,853</u> [8650] |
| 9. Net settlement from (to) derivatives clearing organizations | <u>3,280,032</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>1,343,662,919</u> [8720] |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>226,431,103</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>101,431,103</u> [8770] |