

**INITIAL**

**End Date:7/24/2024**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:7/25/2024**

**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 | <u>0</u> [7305]                                |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                                                                            |                                                |
| A. Cash                                                                                                                                                       | <u>993,368,348</u> [7315]                      |
| B. Securities (at market)                                                                                                                                     | <u>501,331,954</u> [7317]                      |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                                                                  | <u>56,295,353</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>1,550,995,655</u> [7345]                    |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount                                                                          | <u>11,657,764</u> [7351]                       |
| Less: amount offset by customer owned securities                                                                                                              | <u>-11,566,618</u> [7352] <u>91,146</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)                                                  | <u>1,551,086,801</u> [7355]                    |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.                                                             | <u>1,551,086,801</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|                                                                                                            |                                             |
|------------------------------------------------------------------------------------------------------------|---------------------------------------------|
| 1. Cash in banks                                                                                           |                                             |
| A. Banks located in the United States                                                                      | <u>397,734,331</u> [7500]                   |
| B. Other banks qualified under Regulation 30.7                                                             | <u>0</u> [7520] <u>397,734,331</u> [7530]   |
| 2. Securities                                                                                              |                                             |
| A. In safekeeping with banks located in the United States                                                  | <u>237,138,901</u> [7540]                   |
| B. In safekeeping with other banks qualified under Regulation 30.7                                         | <u>0</u> [7560] <u>237,138,901</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>726,170,140</u> [7700]                   |
| B. Securities                                                                                              | <u>264,193,054</u> [7710]                   |
| C. Unrealized gain (loss) on open futures contracts                                                        | <u>56,295,353</u> [7720]                    |
| D. Value of long option contracts                                                                          | <u>0</u> [7730]                             |
| E. Value of short option contracts                                                                         | <u>0</u> [7735] <u>1,046,658,547</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>1,681,531,779</u> [7770]                 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>130,444,978</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>55,444,978</u> [7785]                    |

**INITIAL**

**End Date:7/24/2024**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:7/25/2024**

**Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                               |
|-----|---------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                               |
|     | A. Cash                                                                                     | <b><u>4,304,141,717</u></b> [7010]                            |
|     | B. Securities (at market)                                                                   | <b><u>2,307,765,710</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>309,217,813</u></b> [7030]                              |
| 3.  | Exchange traded options                                                                     |                                                               |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>471,893,344</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-340,767,489</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>7,052,251,095</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>61,691,081</u></b> [7045]                               |
|     | Less: amount offset by customer securities                                                  | <b><u>-61,583,645</u></b> [7047] <b><u>107,436</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>7,052,358,531</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                               |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                               |
|     | A. Cash                                                                                     | <b><u>446,629,755</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>805,116,325</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                               |
|     | A. Cash                                                                                     | <b><u>4,789,764,971</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]                                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,502,649,385</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-320,197,398</u></b> [7130]                             |
| 10. | Exchange traded options                                                                     |                                                               |
|     | A. Value of open long option contracts                                                      | <b><u>471,893,344</u></b> [7132]                              |
|     | B. Value of open short option contracts                                                     | <b><u>-340,767,489</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>7,355,088,893</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>302,730,362</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>152,730,362</u></b> [7198]                              |

**INITIAL**

**End Date:7/24/2024**

**Firm Name:UBS Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:7/25/2024**

**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                                                                                                                                    | <b><u>589,419,219</u></b> [8500]                             |
| B. Securities (at market)                                                                                                                  | <b><u>401,247,466</u></b> [8510]                             |
| 2. Net unrealized profit (loss) in open cleared swaps                                                                                      | <b><u>112,361,377</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>1,103,028,062</u></b> [8550]                           |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                                                       | <b><u>32,912,487</u></b> [8560]                              |
| Less: amount offset by customer owned securities                                                                                           | <b><u>-32,867,871</u></b> [8570] <b><u>44,616</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>1,103,072,678</u></b> [8590]                           |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                                                        |                                                              |
| A. Cash                                                                                                                                    | <b><u>246,564,929</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>124,739,290</u></b> [8620]                             |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                                              |
| A. Cash                                                                                                                                    | <b><u>703,512,754</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>276,508,176</u></b> [8650]                             |
| 9. Net settlement from (to) derivatives clearing organizations                                                                             | <b><u>-21,694,695</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</u></b> [8715]                                       |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)                                                            | <b><u>1,329,630,454</u></b> [8720]                           |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                                         | <b><u>226,557,776</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>101,557,776</u></b> [8770]                             |