

UBS Securities LLC
Statement of Segregation Requirements and Funds in
Segregation for Customers Trading on
U.S. Commodity Exchanges
December 31, 2023
(In Thousands)

Segregation Requirements

Net ledger balance		
Cash	\$	317,789
Securities (at market)	\$	3,614,348
Net unrealized gain (loss) on open futures contracts traded on a contract market	\$	2,675,134
Exchange traded options:		
Add market value of open option contracts purchased on a contract market	\$	194,237
Deduct market value of open option contracts granted (sold) on a contract market	\$	<u>(188,807)</u>
Net equity (deficit)	\$	<u>6,612,701</u>
Accounts liquidating to a deficit and accounts with debit balances – gross amount	\$	10,645
Less: Amount offset by customer owned securities	<u>\$</u>	<u>(10,190)</u>
Amount required to be segregated	\$	<u>6,613,156</u>

Funds in Segregated Accounts

Deposited in segregated funds bank accounts		
Cash	\$	226,368
Securities representing investments of customers' funds (at market)	\$	-
Securities held for particular customers or option customers in lieu of cash (at market)	\$	683,276

Schedule V (continued)

UBS Securities LLC

Statement of Segregation Requirements and Funds in

Segregation for Customers Trading on

U.S. Commodity Exchanges (continued)

December 31, 2023
(In Thousands)

Margins on deposit with clearing organizations of contract markets:

Cash	\$	3,171,508
Securities representing investments of customers' funds (at market)	\$	-
Securities held for particular customers or option customers in lieu of cash (at market)	\$	2,931,072

Net settlement from (to) clearing organizations of contract markets \$ (639)

Exchange traded options:

Value of open long option contracts	\$	194,237
Value of open short option contracts	\$	(188,807)

Net equities with other FCMs:

Net liquidating equity	\$	-
Securities representing investments of customer funds (at market)	\$	-
Securities held for particular customers or option customers in lieu of cash (at market)	\$	-
Segregated funds on hand	\$	-

Total amount in segregation \$ 7,017,015

Excess (deficiency) funds in segregation \$ 403,859

Management Target Amount for Excess funds in segregation \$ 150,000

Excess (deficiency) funds in segregation over (under) Management Target

Amount Excess \$ 253,859

There are no material differences between the amounts presented in the Supplemental Information and those presented in the Company's December 31, 2023 unaudited FOCUS Part II Report as filed on January 25, 2024.

Schedule VI

UBS Securities LLC
Statement of Secured Amount and Funds Held in
Separate Accounts for Foreign Futures and Foreign
Options Customers Pursuant to Commission Regulation 30.7

December 31, 2023
(In Thousands)

Secured Requirements

Amounts to be set aside in separate section 30.7 accounts	\$ 1,937,456
Funds deposited in separate Regulation 30.7 accounts:	
Cash in banks located in the United States	\$ 342,295
Securities in safekeeping with banks located in the United States	\$ 332,322
Amounts held by clearing organizations of foreign boards of trade:	
Cash	-
Securities	-
Amount due to (from) clearing organizations – daily variation	-
Value of long option contracts	-
Value of short option contracts	-
Amount held by members of foreign boards of trade:	
Cash	\$ 1,143,385
Securities	\$ 152,065
Unrealized gains / (losses) on open futures contracts	\$ 109,061
Value of long option contracts	\$ -
Value of short option contracts	\$ -
Total funds in separate section 30.7 accounts	<u>\$ 2,079,128</u>
Excess (deficiency) funds in separate section 30.7 accounts \$	<u>\$ 141,672</u>
Management Target Amount for Excess Funds in separate section 30.7 accounts	<u>\$ 75,000</u>
Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>\$ 66,672</u>

There are no material differences between the amounts presented in the Supplemental Information and those presented in the Company's December 31, 2023 unaudited FOCUS Part II Report as filed on January 25, 2024.

Schedule VIII

UBS Securities LLC
Statement of Cleared Swaps Customer Segregation Requirements And
Funds in Cleared Swaps Customer Accounts Under 4D(f) of the CEA

December 31, 2023

(In Thousands)

Cleared Swaps Customer Requirements

Net ledger balance			
Cash		\$	658,377
Securities (at market)		\$	410,001
Net unrealized profit (loss) in open cleared swaps		\$	131,736
Cleared swaps options			
Market value of open swaps option contracts purchased		\$	-
Market value of open cleared swaps option contracts granted -		\$	-
Net equity (deficit)		\$	1,200,114
Accounts liquidating to a deficit and accounts with			
Debit balances – gross amount	\$	21,043	
Less: amount offset by customer owned securities	\$	(20,997)	\$ 46
Amounts required to be segregated for cleared swaps customers			\$ 1,200,160

Funds in Cleared Swaps Customer Segregated Accounts

Deposited in cleared swaps customer segregated accounts at banks			
Cash		\$	246,579
Securities representing investments of cleared swaps customers funds (at market)		\$	-
Securities held for cleared swaps customers in lieu of cash		\$	186,199
Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
Cash		\$	762,463
Securities representing investments of cleared swaps customers' funds (at market)		-	
Securities held for particular cleared swaps customers in lieu of cash (at market)		\$	223,802
Net settlement from (to) derivatives clearing organizations		\$	(13,232)
Cleared swaps options		\$	-
Value of open cleared swaps long option contracts		\$	-
Value of open cleared swaps short option contracts		\$	-
Net equities with other FCMs		\$	-
Net liquidating equity		\$	-
Securities representing investments of cleared swaps customer funds		\$	-
Securities for particular cleared swaps in lieu of cash (market)		\$	-

Schedule VIII (continued)

UBS Securities LLC
Statement of Cleared Swaps Customer
Segregation Requirements And
Funds in Cleared Swaps Customer
Accounts Under 4D(f) of the CEA
(continued)

December 31, 2023
(In Thousands)

Cleared swaps customer funds on hand (describe)	\$ -
Total amount in cleared swaps customer segregation	<u>\$ 1,405,811</u>
Excess (deficiency) funds in cleared swaps customer segregation	<u>\$ 205,651</u>
Management Target Amount for Excess funds in cleared swaps	<u>\$ 125,000</u>
Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	<u>\$ 80,651</u>

There are no material differences between the amounts presented in the Supplemental Information and those presented in the Company's December 31, 2023 unaudited FOCUS Part II Report as filed on January 25, 2024.