FOCUS Report Part II

Items on this page to be reported by: Futures Commission Merchant

NET CAPITA	\L REQU	IRED
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A. Risk-Based Requirement			
i. Amount of Customer Risk			
Maintenance Margin			
ii. Enter 8% of line A.i	4,675,264,374	7425	
iii. Amount of Non-Customer Risk			
Maintenance Margin • • • • • • • • 8,879,307,991 7435			
iv. Enter 8% of line A.iii	710,344,639	7445	
v. Amount of uncleared swap margin · · · · · \$ 23,089,532,592 7446			
vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v · · · · · · · \$_	461,790,652	7447	
vii. Enter the sum of Lines Aii, A.iv and A.vi.		7455	
B. Minimum Dollar Amount Requirement\$_			
C. Other NFA Requirement		7475	
D. Minimum CFTC Net Capital Requirement.			
Enter the greatest of lines A.vii., B or C · · · · · · · · · · · · · · · · · ·		• • • \$	5,847,399,665
Note: If amount on Line D is greater than the minimum not control requirement computed a	on Itam 2760 than antar	thio greater or	mount on Itom 2760
Note: If amount on Line D is greater than the minimum net capital requirement computed of	on item 3760, then enter	triis greater ar	nount on item 3760.
The greater of the amount required by the SEC or CFTC is the minimum net capital	requirement.		
CETC cartly warning layed anter the greatest of 110% of Lina A viii or 150% of Lina B or 150	0% of Line C	¢	0.400.400.000 7405
CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150	70 OI LINE C	Φ	6,432,139,632 7495

Name of Firm: J.P. MORGAN SECURITIES LLC

2022-08-23 04:27PM EDT Status: Accepted

FOCUS Report Part II

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

Items on this page to be reported by: Futures Commission Merchant

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash\$	24,475,302,080 7010
B. Securities (at market)\$	24,079,602,976 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	(3,626,718,378) 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market\$	5,631,267,368 7032
B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · \$	7,094,673,495) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · \$	43,464,780,551
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount\$	
Less: amount offset by customer owned securities · · · · · · · · \$ (2,069,320,537) 7047 \$	7,558,786 7050
6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · \$	43,472,339,337 7060
FUNDS IN SEGREGATED ACCOUNTS	
7. Deposited in segregated funds bank accounts	
A. Cash\$	
B. Securities representing investments of customers' funds (at market)\$	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · \$	1,718,498,841 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash\$	
B. Securities representing investments of customers' funds (at market)\$	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	
9. Net settlement from (to) derivatives clearing organizations of contract markets · · · · · · · · · \$	(47,712,274) [7130]
10. Exchange traded options	
A. Value of open long option contracts · · · · · · \$	
B. Value of open short option contracts\$	7,094,673,495)[7133]
11. Net equities with other FCMs	
A. Net liquidating equity • • • • • \$	
B. Securities representing investments of customers' funds (at market)\$	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	
12. Segregated funds on hand (describe:) \$	
13. Total amount in segregation (add lines 7 through 12) · · · · · · · · · · · · \$	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)\$	
15. Management Target Amount for Excess funds in segregation · · · · · · · · · · · \$	
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess\$	438,151,829 [/198]

Name of Firm: J.P. MORGAN SECURITIES LLC

2022-08-23 04:27PM EDT

FOCUS Report Part II

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS Status: Accepted AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance		0500
A. Cash	Ψ –	
B. Securities (at market)		
2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	• \$ _	818,530,302 8520
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased · · · · · · · · · · · · · · · · · · ·		
B. Market value of open cleared swaps option contracts granted (sold)		
4. Net equity (deficit) (add lines 1, 2 and 3)	• \$ _	19,754,353,705 8550
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount\$		
Less: amount offset by customer owned securities · · · · · · · · \$ (130,587,024)	<u>'0</u> \$ _	5,232,972
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) · · · · · · · · · · · · · · · · · ·	• \$ _	19,759,586,677 8590
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS		
7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	• \$ _	
B. Securities representing investment 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)	• \$ _	1,012,221,732 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	• \$ _	13,727,470,047
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	• \$ _	14 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	• \$ _	4,706,627,228
9. Net settlement from (to) derivatives clearing organizations	• \$ _	(18,076,311) 8660
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts · · · · · · · · · · · · · · · · · · ·		
B. Value of open cleared swaps short option contracts · · · · · · · · · · · · · · · · · · ·	· \$ (90,554,275) 8680
11. Net equities with other FCMs		
A. Net liquidating equity	· \$ _	0 8690
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	• \$ _	₀ 8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market) · · · · · · · · · · · · · · · · · · ·		
12. Cleared swaps customer funds on hand (describe:)		₀ 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	· \$ _	20,785,003,016
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · ·	· \$ _	1,025,416,339 8730
15. Management target amount for excess funds in cleared swaps segregated accounts · · · · · · · · · · · · · · · · · · ·		
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target		491,907,499 8770

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 07/31/22

excess

2022-08-23 04:27PM EDT Status: Accepted

FOCUS Report Part II

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

Items on this page to be reported by a: Futures Commission Merchant

I. Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	0 7200
2. Funds/property in segregated accounts	
A. Cash · · · · · · · 0	
B. Securities (at market value) 0 7220	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	0 7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	0 7240

Name of Firm: J.P. MORGAN SECURITIES LLC

FOCUS Report Part II

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2022-08-23 04:27PM EDT Status: Accepted

Items on this page to be reported by a:

Futures Commission Merchant

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	\$ 6,513,308,149 7315
B. Securities (at market)	
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	
3. Exchange traded options	
A. Market value of open option contracts purchased on a foreign board of trade	\$ 64,865,764 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$ 9,098,853,839 7345
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount \$ 361,926,654 7351	
Less: amount offset by customer owned securities \$(357,060,265) 7352	\$ 4,866,389 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 9,103,720,228 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 9,103,720,228 7360

Name of Firm: J.P. MORGAN SECURITIES LLC

FOCUS Report Part II

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2022-08-23 04:27PM EDT Status: Accepted

Items on this page to be reported by:

Futures Commission Merchant

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										_

I. Cash in Danks			
A. Banks located in the United States	. \$	3,730,288,572 7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): 7510	\$	98,207,634 7520 \$	3,828,496,206 7530
2. Securities			
A. In safekeeping with banks located in the United States	. \$	2,386,244,337 7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): 7550	\$	0 7560 \$	2,386,244,337 7570
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
Amounts held by clearing organizations of foreign boards of trade			
Name(s): 7630			
A. Cash	. \$	0 7640	
B. Securities	. –	0 7650	
C. Amount due to (from) clearing organizations - daily variation	Φ	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			
Name(s): 7690			
A. Cash	. \$	3,203,595,017 7700	
B. Securities	. \$	72,470,074 7710	
C. Unrealized gain (loss) on open futures contracts		90,878,033 7720	
D. Value of long option contracts		64,865,764 7730	
E. Value of short option contracts		(28,912,517))7735 \$	3,402,896,371 7740
6. Amounts with other depositories designated by a foreign board of trade			-, - ,,-
		\$	0 7760
7. Segregated funds on hand (describe:			0 7765
B. Total funds in separate 17 CFR 30.7 accounts			9,617,636,914
Excess (deficiency) set aside funds for secured amount			-,,,
		\$	513,916,686 7380
Management target amount for excess funds in separate 17 CFR 30.7			227,593,006 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (und			286 323 680 7785

Name of Firm: J.P. MORGAN SECURITIES LLC