FOCUS Report Part II

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

NET CAPITAL REQUIRED

A. Risk-Based Requirement
i. Amount of Customer Risk
Maintenance Margin
ii. Enter 8% of line A.i
iii. Amount of Non-Customer Risk
Maintenance Margin · · · · · · · · · \$ 11,161,410,539 7435
iv. Enter 8% of line A.iii · · · · · · · · · · · · · · · · · ·
v. Amount of uncleared swap margin · · · · · \$26,319,187,962
vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v · · · · · · \$ 526,383,759
vii. Enter the sum of Lines Aii, A.iv and A.vi. • • • • • • 5,742,332,019
B. Minimum Dollar Amount Requirement\$
C. Other NFA Requirement
D. Minimum CFTC Net Capital Requirement.
Enter the greatest of lines A.vii., B or C
Note: If amount on Line D is greater than the minimum net capital requirement computed on Item 3760, then enter this greater amount on Item 3760.
The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.
CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C\$ 6,316,565,221 7495

2022-03-23 08:08PM 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\$	30,549,744,568
B. Securities (at market) \$	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	(7,924,711,670) 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · · \$	
B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · \$	
4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · \$	49,090,814,056
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount\$ 1,645,902,659	
Less: amount offset by customer owned securities · · · · · · · \$ (1,432,210,407) 7047 \$	213,692,252 7050
6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · \$	49,304,506,308 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) · · · · · · · · · \$	2,232,104,678 [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 · · · · · · · · · · \$	(221,388,322) [7130]
10. Exchange traded options	
A. Value of open long option contracts · · · · · · \$	
B. Value of open short option contracts\$	5,060,213,043) 7133
11. Net equities with other FCMs	7440
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 · · · · · · · · \$	1,399,091,453 [/198]

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 02/28/2022

2022-03-23 08:08PM 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

A. Cash	1. Net ledger balance	
2. Net unrealized profit (loss) in open cleared swaps options (1,636,241,749) 8520 3. Cleared swaps options 85,198,375 8530 A. Market value of open cleared swaps option contracts granted (sold) \$ 95,937,450) 8540 B. Market value of open cleared swaps option contracts granted (sold) \$ 16,667,488,064 8550 5. Accounts liquidating to a deficit and accounts with debit balances 232,241,244 8560 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) 714,754 8589 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) 16,668,202,818 859 7. Deposited in cleared swaps customer segregated accounts at banks 1,683,046,301 8600 8. Securities representing investment of cleared swaps customers' funds (at market) 983,244,980 8620 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 9,013,713,136 8630 A. Cash 9,013,713,136 8630 B. Securities representing investment of cleared swaps customers funds (at market) 9,013,713,136 8630 B. Securities representing investment of cleared swaps customers' funds (at market) 9,013,713,136 8630 <		·
3. Cleared swaps options	B. Securities (at market)	4,855,212,937
A. Market value of open cleared swaps option contracts purchased	2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	. \$(1,636,241,749) 8520
B. Market value of open cleared swaps option contracts granted (sold) 4. Net equity (deficit) (add lines 1, 2 and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities \$	3. Cleared swaps options	
4. Net equity (deficit) (add lines 1, 2 and 3)	A. Market value of open cleared swaps option contracts purchased · · · · · · · · · · · · · · · · · · ·	·
S. Accounts liquidating to a deficit and accounts with debit balances		
Case	4. Net equity (deficit) (add lines 1, 2 and 3)	16,667,488,064 8550
Less: amount offset by customer owned securities \$ (231,526,490) 8570 714,754 8580 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) \$ 16,668,202,818 8590 714,754 8580 714,754 8580 714,754 8580 714,754 8580 714,754 8580 714,754 8580 714,754 8580 714,754 8580 714,754 8580 714,754 8580 714,754 8750 8570	5. Accounts liquidating to a deficit and accounts with debit balances	_
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) 16.668.202.818 8590 FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS 7. Deposited in cleared swaps customer segregated accounts at banks 1.683.046.301 8600 8. A. Cash \$ 1.683.046.301 8600 8. Securities representing investment of cleared swaps customers in lieu of cash (at market) \$ 983.244.980 8620 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ 9.013.713.136 8630 8. Securities representing investment of cleared swaps customers funds (at market) \$ 2.339.850.912 8640 C. Securities representing investment of cleared swaps customers funds (at market) \$ 2.339.850.912 8640 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 3.871.967.956 8650 9. Net settlement from (to) derivatives clearing organizations \$ 81.600.538 8660 10. Cleared swaps options \$ 85.198.378 8670 B. Value of open cleared swaps long option contracts \$ 85.198.378 8670 B. Value of open cleared swaps short option contracts \$ 95.937.450 8680 11. Net equities with other FCMs \$ 0.8900 B. Securities representing investment of cleared swaps customers funds (at market) \$ 0.8900 B. Securities representing investment of cleared swaps customers funds (at market) \$ 0.8900 B. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 0.8710 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 0.8710 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 0.8710 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 0.8710 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 0.8710 C. Securities held for particular cleared swaps customers in lieu of cash (at market)	- gross amount	
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) C. Securities held for particular cleared swaps customers in lieu of cash (at market) S. 983.244,980 8620 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investment of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) S. 3,871,967,956 8650 9. Net settlement from (to) derivatives clearing organizations: A. Value of open cleared swaps long option contracts: B. Value of open cleared swaps short option contracts: S. 85,198.375 8670 B. Value of open cleared swaps short option contracts: A. Net liquidating equity A. Net liquidating equity S. 0 8690 B. Securities representing investment of cleared swaps customers' funds (at market) S. 0 8690 C. Securities held for particular cleared swaps customers' funds (at market) S. 0 8690 11. Net equities with other FCMS A. Net liquidating equity C. Securities held for particular cleared swaps customers in lieu of cash (at market) S. 0 8690 B. Securities representing investment of cleared swaps customers' funds (at market) S. 0 8700 C. Securities held for particular cleared swaps customers in lieu of cash (at market) S. 0 8700 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12. Cleared swaps customer funds on hand (describe: S. 0 8710 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) S. 17,962,684,748 8720 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) S. 1,294,481,930 8730 15. Management target amount for excess funds in cleared swaps segregated accounts S. 450,041,476		
7. Deposited in cleared swaps customer segregated accounts at banks \$ 1,683,046,301 8600 A. Cash \$ 0 8610 B. Securities representing investment of cleared swaps customers' funds (at market) \$ 983,244,980 8620 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts \$ 9,013,713,136 8630 A. Cash \$ 9,013,713,136 8630 B. Securities representing investment of cleared swaps customers' funds (at market) \$ 2,339,850,912 8640 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 3,871,967,956 8650 9. Net settlement from (to) derivatives clearing organizations: \$ 81,600,538 8660 10. Cleared swaps options \$ 81,600,538 8660 A. Value of open cleared swaps long option contracts: \$ 85,198,375 8670 B. Value of open cleared swaps short option contracts: \$ 95,937,450 8680 11. Net equities with other FCMs \$ 95,937,450 8680 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) \$ 0	6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) · · · · · · · · · · · · · · · · · ·	16,668,202,818 8590
A. Cash	FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS	
B. Securities representing investment of cleared swaps customers' funds (at market) \$ 983,244,980 8620 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ 9,013,713,136 8630 B. Securities representing investment of cleared swaps customers' funds (at market) \$ 2,339,850,912 8640 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 3,871,967,956 8650 9. Net settlement from (to) derivatives clearing organizations \$ 81,600,538 8660 10. Cleared swaps options A. Value of open cleared swaps long option contracts \$ 85,198,375 8670 B. Value of open cleared swaps short option contracts \$ 9,937,450 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) \$ 0 8700 E. Securities representing investment of cleared swaps customers' funds (at market) \$ 0 8710 12. Cleared swaps customer funds on hand (describe:	, , , , , , , , , , , , , , , , , , , ,	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investment of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) S. 3,871,967,956 8650 9. Net settlement from (to) derivatives clearing organizations A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts A. Net liquidating equity A. Net liquidating equity C. Securities representing investment of cleared swaps customers' funds (at market) S. 85,198,375 8670 8690 8. Securities representing investment of cleared swaps customers' funds (at market) C. Securities representing investment of cleared swaps customers' funds (at market) S. 0 8700 8710 12. Cleared swaps customer funds on hand (describe: 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in cleared swaps segregated accounts S. 9,013,713,136 8630 8630 8630 8. 9,013,713,136 8630 8640 8. 9,013,713,136 8650 8650 88660 88719 8870 8870 8870 8870 8870	A. Cash	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investment of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations A. Value of open cleared swaps long option contracts A. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts A. Net liquidating equity A. Net liquidating equity C. Securities representing investment of cleared swaps customers' funds (at market) S. 0 8690 B. Securities representing investment of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) S. 0 8710 C. Securities held for particular cleared swaps customers in lieu of cash (at market) S. 0 8710 12. Cleared swaps customer funds on hand (describe: 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregated accounts S. 0 8730 8730 8730 8750 8750 8750	B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	Ψ
A. Cash \$ 9,013,713,136 8630 B. Securities representing investment of cleared swaps customers' funds (at market) \$ 2,339,850,912 8640 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 3,871,967,956 8650 9. Net settlement from (to) derivatives clearing organizations \$ 81,600,538 8660 10. Cleared swaps options A. Value of open cleared swaps long option contracts \$ 85,198,375 8670 B. Value of open cleared swaps short option contracts \$ 95,937,450 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) \$ 0 8715 12. Cleared swaps customer funds on hand (describe:) \$ 0 8715 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) \$ 17,962,684,748 8720 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) \$ 1,294,481,930 8730 15. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 8760	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	983,244,980 8620
B. Securities representing investment of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations: 10. Cleared swaps options A. Value of open cleared swaps long option contracts: B. Value of open cleared swaps short option contracts: S. 45,198,375 8670 B. Value of open cleared swaps short option contracts: S. 95,937,450) 8680 11. Net equities with other FCMs A. Net liquidating equity: S. 0 8690 B. Securities representing investment of cleared swaps customers' funds (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): S. 0 8710 12. Cleared swaps customer funds on hand (describe: 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12): 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13): 15. Management target amount for excess funds in cleared swaps segregated accounts: 18. 450,041,476 8760	8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts S. 85,198,375 8670 B. Value of open cleared swaps short option contracts S. 95,937,450) 8680 11. Net equities with other FCMs A. Net liquidating equity S. 0 8690 B. Securities representing investment of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12. Cleared swaps customer funds on hand (describe: 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in cleared swaps segregated accounts S. 3,871,967,956 8650 8660 8560 85710 8670 8720 8730	· · · · · · · · · · · · · · · · · · ·	
9. Net settlement from (to) derivatives clearing organizations: 10. Cleared swaps options A. Value of open cleared swaps long option contracts: B. Value of open cleared swaps short option contracts: C. Securities representing investment of cleared swaps customers' funds (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): 12. Cleared swaps customer funds on hand (describe: 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12): 14. Excess (deficiency) funds in cleared swaps customer segregated accounts: 15. Management target amount for excess funds in cleared swaps segregated accounts: 16. Securities representing organizations: S. Set, 198,375 8570 95,937,450 8670 8700 8710 8720 17.962,684,748 8720 18. Securities held for particular cleared swaps customer segregation (subtract Line 6 from Line 13): 17.962,684,748 8730		
10. Cleared swaps options A. Value of open cleared swaps long option contracts: B. Value of open cleared swaps short option contracts: C. Securities representing investment of cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities representing investment of cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swaps customers in lieu of cash (at market): C. Securities held for particular cleared swap		
A. Value of open cleared swaps long option contracts \$ 85,198,375 8670 B. Value of open cleared swaps short option contracts \$ 95,937,450 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) \$ 0 8710 12. Cleared swaps customer funds on hand (describe:) \$ 0 8715 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) \$ 17,962,684,748 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) \$ 1,294,481,930 15. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 16. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 17. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps segregated accounts \$ 450,041,476 18. Management target amount for excess funds in cleared swaps	9. Net settlement from (to) derivatives clearing organizations· · · · · · · · · · · · · · · · · · ·	81,600,538 8660
B. Value of open cleared swaps short option contracts \$\(\) \\$ \\ 95,937,450\\ 8680\\ \\ 11. \ Net equities with other FCMs A. \text{Net liquidating equity} \\ \\$ \\ 0 \\ 8690\\ \\ B. \text{Securities representing investment of cleared swaps customers' funds (at market)} \\ \\$ \\ 0 \\ 8710\\ \\ C. \text{Securities held for particular cleared swaps customers in lieu of cash (at market)} \\ \\$ \\ 0 \\ 8710\\ \\ 12. Cleared swaps customer funds on hand (describe:	·	
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) \$ 0 8710 12. Cleared swaps customer funds on hand (describe:		·
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) \$ 0 8710 12. Cleared swaps customer funds on hand (describe:	B. Value of open cleared swaps short option contracts · · · · · · · · · · · · · · · · · · ·	95,937,450) 8680
B. Securities representing investment of cleared swaps customers' funds (at market)	·	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	A. Net liquidating equity	ΨΨ
12. Cleared swaps customer funds on hand (describe:	B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	Ψ
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) · · · · · · \$ 17,962,684,748 8720 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · \$ 1,294,481,930 8730 15. Management target amount for excess funds in cleared swaps segregated accounts · · · · \$ 450,041,476 8760	C. Securities held for particular cleared swaps customers in lieu of cash (at market) · · · · · · · · · · · · · · · · · · ·	Ψ
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · \$ 1,294,481,930 8730 8730 8730 8730 8730 8730 8730 87	· ·	Ψ
15. Management target amount for excess funds in cleared swaps segregated accounts	13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) · · · · · · · · · · · · · · · · · · ·	17,962,684,748 8720
15. Management target amount for excess funds in cleared swaps segregated accounts	14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · · ·	. \$1,294,481,930 8730
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target \$ 844,440,454 8770	15. Management target amount for excess funds in cleared swaps segregated accounts · · · · · · · · · · · · · · · · · · ·	450,041,476
	16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target	\$844,440,454 [8770]

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 02/28/2022

excess

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

2022-03-23 08:08PM EDT

Status: Accepted

FOCUS Report Part II

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

Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	0 7200
2. Funds/property in segregated accounts	
A. Cash · · · · · · · 0 7210	
B. Securities (at market value)\$0	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	0 7230
B. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	0 7240

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 02/28/2022

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

2022-03-23 08:08PM 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 or a rule of a self-regulatory organization authorized thereunder	0 0	\$	7305
1. Net ledger balance - Foreign futures and foreign option trading - All	Customers		
A. Cash		\$	7,885,626,189 7315
B. Securities (at market)		\$	1,821,710,770 7317
2. Net unrealized profit (loss) in open futures contracts traded on a for	eign board of trade	\$	(323,773,717) 7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade\$			80,388,637 7335
B. Market value of open contracts granted (sold) on a foreign board	of trade	\$	(21,308,714) 7337
4. Net equity (deficit)(add lines 1. 2. and 3.)		\$	9,442,643,165
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$	98,192,475 7351	
Less: amount offset by customer owned securities	\$(96,634,544) 7352 \$	1,557,931 7354
6. Amount required to be set aside as the secured amount - Net Liquid	dating Equity Method ((add lines 4 and 5) \$	9,444,201,096 7355
7. Greater of amount required to be set aside pursuant to foreign juris	diction (above) or line	6\$	9.444.201.096 7360

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 02/28/2022

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

2022-03-23 08:08PM EDT Status: Accepted

Items on this page to be reported by:

Futures Commission Merchant

۲	UNDS	DEPOSI	LED IN S	EPARAIE 1	7 CFR. 30.7	ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	3,804,650,189 7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): 7510	\$	199,492,310 7520 \$	4,004,142,499 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,930,410,378 7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): 7550	\$	0 7560 \$	1,930,410,378 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			
Name(s): 7630			
A. Cash	\$	₀ 7640	
B. Securities		₀ 7650	
C. Amount due to (from) clearing organizations - daily variation	\$	₀ 7660	
D. Value of long option contracts	\$	₀ 7670	
E. Value of short option contracts	\$(<u>0</u>)7675 \$	₀ 7680
5. Amounts held by members of foreign boards of trade			
Name(s): 7690			
A. Cash	\$	4,417,913,941 7700	
B. Securities	\$	42,601,800 7710	
C. Unrealized gain (loss) on open futures contracts	\$	(323,773,719) 7720	
D. Value of long option contracts	\$	80,388,637 7730	
E. Value of short option contracts	\$((21,308,714))7735 \$	4,195,821,945 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>0</u> 7750		\$	₀ 7760
7. Segregated funds on hand (describe:)	\$	0 7765
8. Total funds in separate 17 CFR 30.7 accounts		\$	10,130,374,822 7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)		\$	686,173,726 7380
10. Management target amount for excess funds in separate 17 CFR 30.7 ac	ccounts	\$	236,105,027 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under	r) manag	ement target excess\$	450,068,699 7785