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	$ 59,124,378,927	7415		
ii. Enter 8% of line A.i			$ 4,729,950,314	7425
iii. Amount of Non-Customer Risk Maintenance Margin	$ 7,576,846,890	7435		
iv. Enter 8% of line A.iii			$ 606,147,751	7445
v. Amount of uncleared swap margin	$ 15,669,727,560	7446		
vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v			$ 313,394,551	7447
vii. Enter the sum of Lines Aii, A.iv and A.vi.			$ 5,649,492,616	7455
B. Minimum Dollar Amount Requirement			$ 1,000,000	7465
C. Other NFA Requirement			$	7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A.vii., B or C . . . $ 5,649,492,616 [7490]

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 . . . $ 6,214,441,878 [7495]

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

2022-10-26 03:37PM EDT
Status: Accepted

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

SEGREGATION REQUIREMENTS

1. Net ledger balance				
A. Cash			$ 26,855,830,298	7010
B. Securities (at market)			$ 20,498,788,492	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			$ (6,012,437,262)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			$ 6,618,811,566	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			$ (6,305,091,077)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			$ 41,655,902,017	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	$ 1,641,183,945	7045		
Less: amount offset by customer owned securities	$ (1,598,933,605)	7047	$ 42,250,340	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 41,698,152,357	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash	$ 4,170,415,045	7070
B. Securities representing investments of customers' funds (at market)	$ 0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	$ 1,466,407,685	7090
8. Margins on deposit with derivatives clearing organizations of contract markets		
A. Cash	$ 17,818,585,182	7100
B. Securities representing investments of customers' funds (at market)	$ 310,571,512	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	$ 13,268,855,206	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	$ (31,328,472)	7130
10. Exchange traded options		
A. Value of open long option contracts	$ 6,618,811,566	7132
B. Value of open short option contracts	$ (6,305,091,077)	7133
11. Net equities with other FCMs		
A. Net liquidating equity	$ 0	7140
B. Securities representing investments of customers' funds (at market)	$ 0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	$ 0	7170
12. Segregated funds on hand (describe:)	$ 5,763,525,602	7150
13. Total amount in segregation (add lines 7 through 12)	$ 43,080,752,249	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	$ 1,382,599,892	7190
15. Management Target Amount for Excess funds in segregation	$ 959,057,504	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	$ 423,542,388	7198

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 09/30/22

FOCUS Report Part II

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS 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				
A. Cash			$ 10,070,975,475	8500
B. Securities (at market)			$ 8,635,612,791	8510
2. Net unrealized profit (loss) in open cleared swaps			$ 2,290,652,503	8520
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased			$ 52,278,800	8530
B. Market value of open cleared swaps option contracts granted (sold)			$ (208,923,188)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)			$ 20,840,596,381	8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	$ 310,258,729	8560		
Less: amount offset by customer owned securities	$ (294,207,444)	8570	$ 16,051,285	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			$ 20,856,647,666	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	$ 1,270,478,411	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	$ 0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	$ 811,365,671	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	$ 10,986,018,561	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	$ 773,743,203	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	$ 7,824,247,119	8650
9. Net settlement from (to) derivatives clearing organizations	$ 262,651,530	8660
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts	$ 52,278,800	8670
B. Value of open cleared swaps short option contracts	$ (208,923,188)	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)	$ 21,771,860,107	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	$ 915,212,441	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	$ 563,129,487	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	$ 352,082,954	8770

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 09/30/22

FOCUS Report Part II	STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS	2022-10-26 03:37PM EDT Status: Accepted

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

1. 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	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

As of: 09/30/22

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

2022-10-26 03:37PM 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			$	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash			$ 9,039,133,438	7315
B. Securities (at market)			$ 2,538,148,449	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$ (3,336,123,069)	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			$ 40,454,393	7335
B. Market value of open contracts granted (sold) on a foreign board of trade			$ (35,430,789)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)			$ 8,246,182,422	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	$ 212,421,346	7351		
Less: amount offset by customer owned securities	$(210,797,722)	7352	$ 1,623,624	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 8,247,806,046	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 8,247,806,046	7360

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 09/30/22

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

2022-10-26 03:37PM EDT
Status: Accepted

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States	$ 4,636,026,218	7500		
B. Other banks qualified under 17 CFR. 30.7 Name(s): [7510]	$ 90,607,945	7520	$ 4,726,634,163	7530
2. Securities				
A. In safekeeping with banks located in the United States	$ 610,239,888	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7 Name(s): [7550]	$ 0	7560	$ 610,239,888	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	$(0)	7675	$ 0	7680
5. Amounts held by members of foreign boards of trade Name(s): [7690]				
A. Cash	$ 3,324,795,985	7700		
B. Securities	$ 3,420,191,876	7710		
C. Unrealized gain (loss) on open futures contracts	$ (3,336,123,068)	7720		
D. Value of long option contracts	$ 40,454,393	7730		
E. Value of short option contracts	$((35,430,789))	7735	$ 3,413,888,397	7740
6. Amounts with other depositories designated by a foreign board of trade Name(s): 0 [7750]			$ 0	7760
7. Segregated funds on hand (describe:)			$ 0	7765
8. Total funds in separate 17 CFR 30.7 accounts			$ 8,750,762,448	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			$ 502,956,402	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			$ 206,195,151	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			$ 296,761,251	7785

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 09/30/22