#### COMPUTATION OF CFTC MINIMUM CAPITAL REQUIREMENTS

2023-01-26 12:55PM EST Status: Accepted

FOCUS Report Part II

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

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|-----|------|--------|------|----|
|     |      |        |      |    |

| A. Risk-Based Requirement   |                                   |
|---|-----------------------------------|
| i. Amount of Customer Risk  |                                   |
| Maintenance Margin  |                                   |
| ii. Enter 8% of line A.i  | 7425                              |
| iii. Amount of Non-Customer Risk  |                                   |
| Maintenance Margin · · · · · · · · · \$   |                                   |
| iv. Enter 8% of line A.iii\$ 578,416,269  | 7445                              |
| v. Amount of uncleared swap margin · · · · · · \$16,063,230,495   |                                   |
| vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v · · · · · · \$ 321,264,610             | 7447                              |
| vii. Enter the sum of Lines Aii, A.iv and A.vi\$ 5,628,325,445  | 7455                              |
| B. Minimum Dollar Amount Requirement\$  | 7465                              |
| C. Other NFA Requirement · · · · · · · · · · · · · · · · · · ·  | 7475                              |
| D. Minimum CFTC Net Capital Requirement.  |                                   |
| Enter the greatest of lines A.vii., B or C · · · · · · · · · · · · · · · · · ·                                  | 5,628,325,445                     |
| 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        | \$ 6 191 157 989 7495             |
| of 10 early warning level – efficitive greatest of 110% of Line A.Vii. of 150% of Line B of 150% of Line C      | ···\$6,191,157,989                |

Name of Firm: J.P. MORGAN SECURITIES LLC

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### 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   | 7040                |
|---|---------------------|
| A. Cash · · · · · · · · · · · · · · · · · · ·   |                     |
| B. Securities (at market) \$\$ _  |                     |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$          | 872,176,626 7030    |
| 3. Exchange traded options  |                     |
| A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · · · · · · ·         | 3,348,295,655 7032  |
| B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · · · · · · · | 3,197,158,479) 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · \$ _   | 41,807,882,688 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances   |                     |
| - gross amount\$\$ 631,782,465 7045   |                     |
| Less: amount offset by customer owned securities · · · · · · · \$ ( 609,133,124) 7047 \$                                  | 22,649,341 7050     |
| 6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · · · ·                               | 41,830,532,029 7060 |
| FUNDS IN SEGREGATED ACCOUNTS  |                     |
| 7. Deposited in segregated funds bank accounts  |                     |
| A. Cash\$ -   | 3,325,679,922 7070  |
| B. Securities representing investments of customers' funds (at market)\$  | <sub>0</sub> 7080   |
| C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$ _        |                     |
| 8. Margins on deposit with derivatives clearing organizations of contract markets   |                     |
| A. Cash\$ -   | 20,653,387,743 7100 |
| B. Securities representing investments of customers' funds (at market)\$  | 1,509,317,285       |
| 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 · · · · · · · · · · · \$ -             | 15,472,795 7130     |
| 10. Exchange traded options   |                     |
| A. Value of open long option contracts · · · · · · \$ _   | 3,348,295,655 7132  |
| B. Value of open short option contracts · · · · · · \$ (_   | 3,197,158,479) 7133 |
| 11. Net equities with other FCMs  |                     |
| A. Net liquidating equity · · · · · · · · · \$ _  |                     |
| 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) · · · · · · · · · · \$ _      |                     |
| 12. Segregated funds on hand (describe:) \$   | 6,487,331,299 7150  |
| 13. Total amount in segregation (add lines 7 through 12) · · · · · · · · · · · · · · · · · \$ _                           | 42,972,152,313 7180 |
| 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 · · · · · · · · · \$ _          |                     |
|   |                     |

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 12/31/22

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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   |                        |
| A. Cash   | \$12,233,259,743 8500  |
| B. Securities (at market)   | \$9,250,537,312 8510   |
| 2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·                               | \$ 520,455,333 8520    |
| 3. Cleared swaps options  |                        |
| A. Market value of open cleared swaps option contracts purchased · · · · · · · · · · · · · · · · · · ·                    | \$101,836,476 8530     |
| B. Market value of open cleared swaps option contracts granted (sold)   |                        |
| 4. Net equity (deficit) (add lines 1, 2 and 3)  | \$ 21,925,955,824 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances   |                        |
| - gross amount\$ 418,370,904 8560   |                        |
| Less: amount offset by customer owned securities · · · · · · · · \$ ( 412,807,255) 8570                                   | \$ 5,563,649           |
| 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)                                       | \$21,931,519,473 8590  |
| FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS   |                        |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |                        |
| A. Cash   | \$1,962,148,411 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)                                     |                        |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts               |                        |
| A. Cash   | \$ 6,031,744,645       |
| B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · · | \$5,760,582,383 8640   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                                     |                        |
| 9. Net settlement from (to) derivatives clearing organizations· · · · · · · · · · · · · · · · · · ·                       | \$ 54,055,571 8660     |
| 10. Cleared swaps options   |                        |
| A. Value of open cleared swaps long option contracts·····························   | \$101,836,476 8670     |
| B. Value of open cleared swaps short option contracts · · · · · · · · · · · · · · · · · · ·                               | \$ ( 180,133,040) 8680 |
| 11. Net equities with other FCMs  |                        |
| A. Net liquidating equity   | \$0 8690               |
| B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · · | \$ <u>0</u> 8700       |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                                     | 0=10                   |
| 12. Cleared swaps customer funds on hand (describe:)  | \$0 8715               |
| 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)   | \$22,980,771,757 8720  |
| 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 · · · · · · · · · · · · · · · · · · ·  | 400 504 000 9760       |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target                | \$588,690,375 8770     |

Name of Firm: J.P. MORGAN SECURITIES LLC

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FOCUS Report Part II

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

2023-01-26 12:55PM EST 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) · · · · · · · · · · · · · · · · · · ·  |        |
| 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: \_\_\_\_\_12/31/22\_\_\_\_

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

2023-01-26 12:55PM EST 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   | . \$6,459,412,792 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  | . \$                    |
| B. Market value of open contracts granted (sold) on a foreign board of trade  |                         |
| 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 \$( 50,477,345)  |                         |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | 8,132,290,554 7355      |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | . \$ 8,132,290,554 7360 |

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 12/31/22

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

2023-01-26 12:55PM EST Status: Accepted

Items on this page to be reported by:

**Futures Commission Merchant** 

| FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUN | TS |
|---|----|
|   |    |

| \$ 4,897,419,452   7500    B. Other banks qualified under 17 CFR. 30.7   Name(s):   7510   \$ 158,491,963   7520   \$ 4,855,911,415   7530    2. Securities  A. In safekeeping with banks located in the United States   \$ 766,112,594   7540    B. In safekeeping with other banks designated by 17 CFR. 30.7   Name(s):   7550   \$ 766,112,594   7570    3. Equities with registered futures commission merchants  A. Cash   \$ 0   7580    B. Securities   \$ 0   7580    C. Unrealized gain (loss) on open futures contracts   \$ 0   7660    D. Value of long option contracts   \$ 0   7640    B. Securities   \$ 0   7640    A. Cash   \$ 0   7640    E. Value of short option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of short option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7680    D. Value of long option contracts   \$ 0   7700    B. Securities   \$ 0   7700    D. Value of long option contracts   \$ 0   7700    D. Value of long option contracts   \$ 0   7700    D. Value of long option contracts   \$ 0   7700    D. Value of long option contracts   \$ 0   7700    D. Value of long option contracts   \$ 0   7700    D. Value of short option contracts   \$ 0   7700    D. Value of short option contracts   \$ 0   7700    D. Value of short option contracts   \$ 0   7700    D. Value of short option contracts   \$ 0   7700    D. Value of short option contrac  | 1. Cash in banks   |                                       |                       |
|--|--|---------------------------------------|-----------------------|
| B. Other banks qualified under 17 CFR. 30.7  Name(s): 750 \$ 158,491,963 \$ 2.8 4,855,911,415 \$ 750 \$ 2.5 ecurities  A. In safekeeping with banks located in the United States \$ 766,112,594 \$ 7540 \$ 2.8 Ln safekeeping with other banks designated by 17 CFR. 30.7  Name(s): 7550 \$ 766,112,594 \$ 750 \$ 7580 \$ 766,112,594 \$ 7570 \$ 7580 \$ 766,112,594 \$ 7570 \$ 7580 \$ 7580 \$ 766,112,594 \$ 7570 \$ 7580 \$ 7580 \$ 7580 \$ 766,112,594 \$ 7570 \$ 7580 \$ 7580 \$ 7580 \$ 766,112,594 \$ 7570 \$ 7580 \$ | A. Banks located in the United States                                      | \$ 4,697,419,452 750                  |                       |
| 2. Securities A. In safekeeping with banks located in the United States \$ 766,112,594   7540  B. In safekeeping with other banks designated by 17 CFR. 30.7 Name(s):   7550   \$ 0 7560   7660,   766,112,594   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  E. Value of long option contracts   \$ 0 7600  E. Value of short option contracts   \$ 0 7600  A. Amounts held by clearing organizations of foreign boards of trade Name(s):   7630  B. Securities   \$ 0 7660  C. Amount due to (from) clearing organizations - daily variation   \$ 0 7660  D. Value of long option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  D. Value of long option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  D. Value of long option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600   | B. Other banks qualified under 17 CFR. 30.7                                |                                       |                       |
| 2. Securities A. In safekeeping with banks located in the United States \$ 766,112,594   7540  B. In safekeeping with other banks designated by 17 CFR. 30.7 Name(s):   7550   \$ 0 7560   7660,   766,112,594   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  E. Value of long option contracts   \$ 0 7600  E. Value of short option contracts   \$ 0 7600  A. Amounts held by clearing organizations of foreign boards of trade Name(s):   7630  B. Securities   \$ 0 7660  C. Amount due to (from) clearing organizations - daily variation   \$ 0 7660  D. Value of long option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  D. Value of long option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  D. Value of long option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  E. Value of short option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7660  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600  E. Value of long option contracts   \$ 0 7600   | Name(s): 7510  | \$ 158.491.963 752                    | 4.855.911.415 7530    |
| B. In safekeeping with other banks designated by 17 CFR. 30.7  Name(s): 7550 \$ 0,7560 \$ 766,112.594 7570  3. Equities with registered futures commission merchants  A. Cash \$ 0,7550  B. Securities \$ 0,7550  C. Unrealized gain (loss) on open futures contracts \$ 0,7600  D. Value of long option contracts \$ 0,7600  E. Value of short option contracts \$ 0,7650  A. Cash \$ 0,7650  E. Value of short option contracts \$ 0,7650  A. Cash \$ 0,7650  B. Securities \$ 0,7650  C. Amounts held by clearing organizations of foreign boards of trade Name(s): 7630  A. Cash \$ 0,7640  B. Securities \$ 0,7660  D. Value of long option contracts \$ 0,7660  E. Value of short option contracts \$ 0,7660  D. Value of short option contracts \$ 0,7660  S. Amounts held by members of foreign boards of trade Name(s): 7690  A. Cash \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ 3,077,508,051 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  | 2. Securities  |                                       |                       |
| B. In safekeeping with other banks designated by 17 CFR. 30.7  Name(s): 7550 \$ 0,7560 \$ 766,112.594 7570  3. Equities with registered futures commission merchants  A. Cash \$ 0,7550  B. Securities \$ 0,7550  C. Unrealized gain (loss) on open futures contracts \$ 0,7600  D. Value of long option contracts \$ 0,7600  E. Value of short option contracts \$ 0,7650  A. Cash \$ 0,7650  E. Value of short option contracts \$ 0,7650  A. Cash \$ 0,7650  B. Securities \$ 0,7650  C. Amounts held by clearing organizations of foreign boards of trade Name(s): 7630  A. Cash \$ 0,7640  B. Securities \$ 0,7660  D. Value of long option contracts \$ 0,7660  E. Value of short option contracts \$ 0,7660  D. Value of short option contracts \$ 0,7660  S. Amounts held by members of foreign boards of trade Name(s): 7690  A. Cash \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ 3,077,508,051 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  | A. In safekeeping with banks located in the United States                  | \$ 766,112,594 754                    | o]                    |
| 3. Equities with registered futures commission merchants A. Cash A. Cash B. Securities S. 0 7590 C. Unrealized gain (loss) on open futures contracts S. 0 7600 D. Value of long option contracts S. 0 7610 E. Value of short option contracts S. 0 7615 S. Amounts held by clearing organizations of foreign boards of trade Name(s): 7630 A. Cash B. Securities C. Amount due to (from) clearing organizations - daily variation S. Value of long option contracts S. 0 7640 B. Securities C. Amount due to (from) clearing organizations - daily variation S. Awounts held by members of foreign boards of trade Name(s): 7650 C. Amount due to (from) clearing organizations - daily variation S. Amounts held by members of foreign boards of trade Name(s): 7690 A. Cash S. 812,390,157 T770 A. Cash S. 812,390,157 T770 C. Unrealized gain (loss) on open futures contracts S. 33,775,58,051 T7710 D. Value of long option contracts S. 33,373,367 T730 E. Value of short option contracts S. 33,373,367 T730 E. Value of short option contracts S. 33,373,367 T730 E. Value of short option contracts S. 33,373,367 T730 E. Value of short option contracts S. (12,392,913) T735 S. 3,195,211,157 T740  | B. In safekeeping with other banks designated by 17 CFR. 30.7              |                                       |                       |
| 3. Equities with registered futures commission merchants  A. Cash  B. Securities  C. Unrealized gain (loss) on open futures contracts  E. Value of long option contracts  E. Value of short option contracts  S. 0 7610  E. Value of long option contracts  S. 0 7610  E. Value of short option contracts  A. Cash  Name(s): 7630  A. Cash  B. Securities  C. Amount due to (from) clearing organizations of foreign boards of trade  Name(s): 9 0 7660  D. Value of long option contracts  E. Value of short option contracts  S. 0 7660  D. Value of short option contracts  S. 0 7660  E. Value of short option contracts  S. 0 7660  D. Value of short option contracts  S. 0 7660  E. Value of short option contracts  S. 0 7660  E. Value of short option contracts  S. 0 7660  E. Value of short option contracts  S. 0 7670  E. Value of short option contracts  S. 812,390,157 7700  B. Securities  C. Unrealized gain (loss) on open futures contracts  S. 30,775,508,051 7710  C. Unrealized gain (loss) on open futures contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  E. Value of short option contracts  S. 33,373,367 7730  | Name(s): 7550  | \$ 0 756                              | 766.112.594 7570      |
| 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 7610 S. Value of short option contracts \$ 0 7610 S. Value of short option contracts \$ 0 7610 S. Value of short option contracts \$ 0 7630 S. Value of short option contracts \$ 0 7640 S. Value of short option contracts \$ 0 7650 S. Value of long option contracts \$ 0 7660 S. Value of long option contracts \$ 0 7660 S. Value of long option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of short option contracts \$ 0 7660 S. Value of long option contracts \$ 0 7660 S. Value of long option contracts \$ 0 7660 S. Value of long option contracts \$ 0 7660 S. Value of short option contract   | 3. Equities with registered futures commission merchants                   |                                       |                       |
| 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 7610  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 7660  5. Amounts held by members of foreign boards of trade Name(s): 7690  A. Cash \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ 31,95,211,157 7740  | A. Cash  | \$ 0 758                              | ס                     |
| D. Value of long option contracts \$ 0,7610   E. Value of short option contracts \$ 0,7620    4. Amounts held by clearing organizations of foreign boards of trade Name(s): 7630   A. Cash \$ 0,7640   B. Securities 0,7660   D. Value of long option contracts \$ 0,7660   E. Value of short option contracts \$ 0,7660   D. Value of short option contracts \$ 0,7660   E. Value of short option contracts \$ 0,7660   D. Value of short option contracts \$ 0,7660   E. Value of short option contracts \$ 0,7660   D. Value of short option contracts \$ 0,7670   E. Value of short option contracts \$ 1,7690   D. Value of long option contracts \$ 1,7710   D. Value of long option contracts \$ 1,710   D. Value of short option   | B. Securities  | \$ 0 759                              |                       |
| D. Value of long option contracts  E. Value of short option contracts  4. Amounts held by clearing organizations of foreign boards of trade  Name(s):  A. Cash  B. Securities  C. Amount due to (from) clearing organizations - daily variation  D. Value of long option contracts  E. Value of short option contracts  S. Amounts held by members of foreign boards of trade  Name(s):  A. Cash  S. Securities  D. Value of long option contracts  E. Value of short option contracts  S. Securities  A. Cash  S. Securities  C. Amounts held by members of foreign boards of trade  Name(s):  A. Cash  S. Securities  A. Cash  S. Securities  C. Unrealized gain (loss) on open futures contracts  S. Securities  C. Unrealized gain (loss) on open futures contracts  S. Securities  S. Securiti   | C. Unrealized gain (loss) on open futures contracts                        | \$ 0 760                              |                       |
| E. Value of short option contracts \$ 0 0 7615 \$ 0 7620  4. Amounts held by clearing organizations of foreign boards of trade  Name(s):   |  |                                       |                       |
| Name(s):   7630  | E. Value of short option contracts   |                                       | <u> </u>              |
| 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 7670  5. Amounts held by members of foreign boards of trade  Name(s): 7690  A. Cash \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ (12,392,913) 7735 \$ 3,195,211,157 7740  6. Amounts with other depositories designated by a foreign board of trade  | 4. Amounts held by clearing organizations of foreign boards of trade       |                                       |                       |
| 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 7670  5. Amounts held by members of foreign boards of trade  Name(s): 7690  A. Cash \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ (12,392,913) 7735 \$ 3,195,211,157 7740  6. Amounts with other depositories designated by a foreign board of trade  | Name(s): 7630  |                                       |                       |
| C. Amount due to (from) clearing organizations - daily variation  D. Value of long option contracts  E. Value of short option contracts  S. Amounts held by members of foreign boards of trade  Name(s):  A. Cash  B. Securities  C. Unrealized gain (loss) on open futures contracts  E. Value of short option contracts  S. Amounts with other depositories designated by a foreign board of trade  (12,392,913)  D. Value of long option contracts  S. Amounts with other depositories designated by a foreign board of trade   | · · · · · · · · · · · · · · · · · · ·                                      | \$ 0 764                              | ס                     |
| C. Amount due to (from) clearing organizations - daily variation  D. Value of long option contracts  E. Value of short option contracts  S. Amounts held by members of foreign boards of trade  Name(s):  A. Cash  B. Securities  C. Unrealized gain (loss) on open futures contracts  E. Value of short option contracts  S. Amounts with other depositories designated by a foreign board of trade  \$ 0 7660  \$ 0 7670  \$ 0 7680  \$ 0 7680  \$ 1812,390,157 7700  \$ 3,077,508,051 7710  \$ 7710  \$ 1715,667,505 7720  \$ 33,373,367 7730  \$ 3,195,211,157 7740  | B. Securities  | 0 765                                 |                       |
| D. Value of long option contracts \$ 0 7670  E. Value of short option contracts \$ 0 7680  5. Amounts held by members of foreign boards of trade  Name(s): 7690  A. Cash \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ (12,392,913) 7735 \$ 3,195,211,157 7740  6. Amounts with other depositories designated by a foreign board of trade   |  |                                       |                       |
| 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 \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ (12,392,913) 7735 \$ 3,195,211,157 7740  6. Amounts with other depositories designated by a foreign board of trade   |  |                                       | ¬                     |
| 5. Amounts held by members of foreign boards of trade  Name(s):  A. Cash  S. Securities  C. Unrealized gain (loss) on open futures contracts  D. Value of long option contracts  E. Value of short option contracts  S. Amounts with other depositories designated by a foreign board of trade   |  |                                       | 0 7680                |
| A. Cash \$ 812,390,157 7700  B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ (12,392,913) 7735 \$ 3,195,211,157 7740  6. Amounts with other depositories designated by a foreign board of trade  |  |                                       |                       |
| B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ (12,392,913) 7735 \$ 3,195,211,157 7740  6. Amounts with other depositories designated by a foreign board of trade   | Name(s): 7690  |                                       |                       |
| B. Securities \$ 3,077,508,051 7710  C. Unrealized gain (loss) on open futures contracts \$ (715,667,505) 7720  D. Value of long option contracts \$ 33,373,367 7730  E. Value of short option contracts \$ (12,392,913) 7735 \$ 3,195,211,157 7740  6. Amounts with other depositories designated by a foreign board of trade   | A. Cash  | \$ 812,390,157 770                    |                       |
| C. Unrealized gain (loss) on open futures contracts  D. Value of long option contracts  E. Value of short option contracts  \$\frac{(715,667,505)}{33,373,367} \frac{7730}{7730}\$  \$\frac{(12,392,913)}{7735} \\$ \frac{3,195,211,157}{7740} \]  6. Amounts with other depositories designated by a foreign board of trade   |  |                                       | <b></b>               |
| D. Value of long option contracts  \$\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\   | C. Unrealized gain (loss) on open futures contracts                        |                                       |                       |
| E. Value of short option contracts \$\(\(\)\(\)\(\)\(\)\(\)\(\)\(\)\(\)\(\)\   | D. Value of long option contracts  |                                       | _                     |
| 6. Amounts with other depositories designated by a foreign board of trade  | E. Value of short option contracts   |                                       |                       |
|  | 6. Amounts with other depositories designated by a foreign board of trade  | · · · · · · · · · · · · · · · · · · · |                       |
| Name(s): 0 7750 \$ 0 7760  | Name(s): 0 7750  |                                       | \$ 0 7760             |
| 7. Segregated funds on hand (describe:)  | 7. Segregated funds on hand (describe:                                     | )                                     | \$ 7765               |
| 8. Total funds in separate 17 CFR 30.7 accounts \$ 8,817,235,166 7770  | 8. Total funds in separate 17 CFR 30.7 accounts                            |                                       | \$ 8,817,235,166 7770 |
| 9. Excess (deficiency) set aside funds for secured amount  | 9. Excess (deficiency) set aside funds for secured amount                  |                                       |                       |
| (Line Item 7770 minus Line Item 7360) \$ 684,944,612 7380  | (Line Item 7770 minus Line Item 7360)                                      |                                       | \$684,944,612 7380    |
| 10. Management target amount for excess funds in separate 17 CFR 30.7 accounts\$   | 10. Management target amount for excess funds in separate 17 CFR 30.7 ac   | ccounts                               | 284,630,169 7780      |
| 11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess\$ 400,314,443 7785  | 11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under | r) management target excess           | \$ 400,314,443 7785   |

Name of Firm: J.P. MORGAN SECURITIES LLC

As of: 12/31/22