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### **SUPPLEMENT TO**

# SUPPLEMENT TO PM FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORTATIONS: Accepted **PART II CSE**

BROKER OR DEALER		00/00/40
J.P. MORGAN SECURITIES LLC	as of	02/28/18

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

1. Net ledger balance         1 0,829,420,97 mol (20)           A. Gash         7,267,768,400 mol (20)           B. Securities (at market)         7,267,768,400 mol (20)           2. Net unrealized profit (loss) in open futures contract traded on a contract market         1,912,109,007 mol (20)           3. Exchange traded options         1,912,109,007 mol (20)           4. Add market value of open option contracts granted (sold) on a contract market         1,912,109,007 mol (20)           B. Deduct market value of open option contracts granted (sold) on a contract market         1,912,109,007 mol (20)           4. Net ceptific (lost) (add lines 1, 2, and 3)         1,000,000 mol (20)           5. Accounts liquidating to a deficit and accounts with debit balances         1,000           4. Cash amount offset by customer owned securities         314,177,226 mol (20)           5. Amount required to be segregated (add lines 4 and 5)         7,000           5. Deposited in segregated funds bank accounts         3,420,941,84 mol (20)           6. Amount required to be segregated funds bank accounts         3,420,941,84 mol (20)           7. Deposited in segregated funds bank accounts         3,420,941,84 mol (20)           8. Securities representing investments of customers' funds (at market)         3,420,941,84 mol (20)           9. Securities representing investments of customers in lieu of cash (at market)         4,817,348 mol (20)	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)					
Securities (at market)	1. Net ledger balance					
2. Net unrealized profit (loss) in open futures contracts traded on a contract market         (204,823,88)         700           3. Exchange traded options         1,912,109,007         702           4. Add market value of open option contracts granted (sold) on a contract market         1,912,109,007         703           5. Deduct market value of open option contracts granted (sold) on a contract market         1,800,406,034         700           5. A cel equity (deficit) (add lines 1, 2, and 3)         314,177,226         7045         1,800,406,034         700           6. Anount flequited to de segregated (add lines 4 and 5)         314,177,226         7045         4,333,94         700           FUNDS IN SEGREGATED ACCOUNTS         4,340,901,88         700         700         700           7. Deposited in segregated funds bank accounts         3420,901,88         700         700         700           8. Cash         3420,901,88         700         <	A. Cash			\$	10,829,420,974	7010
3. Exchange traded options       1,912,109,077       7032         A. Add market value of open option contracts granted (sold) on a contract market       1,812,109,077       7032         4. Net equity (deficit) (add lines 1, 2, and 3)       16,004,160,354       7040         5. Accounts liquidating to a deficit and accounts with debit balances       7045       7045         2 pross amount       314,177,226       7045       4,333,961       7050         6. Amount required to be segregated (add lines 4 and 5)       309,843,265)       7047       4,333,961       7060         6. Amount required to be segregated (add lines 4 and 5)       314,177,226       4,333,961       7060         6. Amount required to be segregated funds bank accounts       3,420,091,288       7070         7. Deposited in segregated funds bank accounts       3,420,091,288       7070         8. Securities representing investments of customers' funds (at market)       3,420,091,288       7070         8. A Cash       3,420,091,288       7070       7080       7080       7080         9. Securities representing investments of customers of upido customers in lieu of cash (at market)       3,420,091,288       7070       7090       7090       7090       7090       7090       7090       7090       7090       7090       7090       7090       7090	B. Securities (at market)			-	7,267,756,407	7020
A. Add market value of open option contracts purchased on a contract market         1,912,109,073         703           B. Deduct market value of open option contracts granted (sold) on a contract market         1,800,302,517         703           4. Net equity (deficit) (add lines 1, 2, and 3)         18,000,002,517         7045           5. Accounts liquidating to a deficit and accounts with debit balances         7045         7045           Less: amount offset by customer owned securities         309,843,265)         707         4,333,961         705           6. Amount required to be segregated (add lines 4 and 5)         8         18,008,494,351         706           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts           A. Cash         3,420,91,288         700           B. Securities representing investments of customers' funds (at market)         9         4,312,433,37         709           B. Securities representing investments of customers' funds (at market)         8,051,312,333         709           C. Securities held for particular customers or option customers in lieu of cash (at market)         8,051,312,333         709           B. Securities representing investments of customers' funds (at market)         8,051,312,333         701           C. Securities held for particular customers or option customers in lieu of cash (at market) <td< td=""><td>2. Net unrealized profit (loss) in open futures contracts traded on a contract m</td><td>narket</td><td></td><td>-</td><td>(204,823,583)</td><td>7030</td></td<>	2. Net unrealized profit (loss) in open futures contracts traded on a contract m	narket		-	(204,823,583)	7030
B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount - gross amount offset by customer owned securities 6. Amount required to be segregated (add lines 4 and 5)  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers in lieu of cash (at market) B. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular custome	3. Exchange traded options			-		
4. Net equity (deficit) (add lines 1, 2, and 3) 18,004,160,354 7040  5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 314,177,266 7045  Less: amount offset by customer owned securities (309,843,265) 7047 4,333,961 7050  6. Amount required to be segregated (add lines 4 and 5) 7050  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts  A. Cash 3,420,091,288 7070  6. Securities representing investments of customers' funds (at market) 3,420,091,288 7070  7. Securities representing investments of customers' funds (at market) 3,420,091,288 7070  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$ 481,743,648 7000  8. Securities representing investments of customers' funds (at market) 3,655,139,238 7010  7. Securities representing investments of customers in lieu of cash (at market) 6,342,707,755 7020  9. Net settlement from (to) derivatives clearing organizations of contract markets 238,863,964 70120  9. Net settlement from (to) derivatives clearing organizations of contract markets 238,863,964 70120  10. Exchange traded options  A. Value of open long option contracts 1,191,109,073 7020  11. Net equities with other FCMS  A. Net liquidating equity 1,191,109,073 7030  12. Seguraties held for particular customers or option customers in lieu of cash (at market) 70,100,073 7030  12. Seguraties held for particular customers or option customers in lieu of cash (at market) 70,100,073 7030  12. Seguraties held for particular customers or option customers in lieu of cash (at market) 70,100,073 7030  13. Total amount in segregation (add lines 7 through 12) 19,575,401,101 7030  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 5,566,906,786 7030  15. Management Target Amount for Excess funds in segregation (subtract line 6 from line 13) 5,566,906,786 7030	A. Add market value of open option contracts purchased on a contract mar	ket			1,912,109,073	7032
5. Accounts liquidating to a deficit and accounts with debit balances -gross amount         314,177,266         7045           Less: amount offset by customer owned securities         ( 309,843,265) 7047         4,333,961         7050           6. Amount required to be segregated (add lines 4 and 5)         18,008,494,315         7050           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts           A. Cash         3,420,091,288         7070           B. Securities representing investments of customers' funds (at market)         3,420,091,288         7070           C. Securities held for particular customers or option customers in lieu of cash (at market)         3,420,091,288         7070           8. Margins on deposit with derivatives clearing organizations of contract markets         4         8,1743,648         7100           9. Net settlement from (to) derivatives clearing organizations of contract markets         2,342,707,755         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         2,342,707,755         7120           10. Exchange traded options         1,912,109,073         7132           11. Net equities with other FCMS         1,912,109,073         7132           A. Net liquidating equity         0         7140           9. Securities held for particular customers or optio	B. Deduct market value of open option contracts granted (sold) on a contra	ct market		(	1,800,302,517)	7033
Page 2014   Page	4. Net equity (deficit) (add lines 1, 2, and 3)			-	18,004,160,354	7040
Less: amount offset by customer owned securities ( 309,843,265) 7047 4,333,961 7050 7060 7060 7060 7060 7060 7060 7060	5. Accounts liquidating to a deficit and accounts with debit balances			_		
Less: amount offset by customer owned securities (309,843,265) 7047 4,333,961 7050 6. Amount required to be segregated (add lines 4 and 5) 7047 7047 7047 7047 7047 7047 7047 704	- gross amount		314,177,226	7045		
FUNDS IN SEGREGATED ACCOUNTS   Toposited in segregated funds bank accounts   A. Cash   3,420,091,288   7070   B. Securities representing investments of customers' funds (at market)   3,242,091,288   7070   C. Securities held for particular customers or option customers in lieu of cash (at market)   3,420,091,288   7070   C. Securities representing investments of customers in lieu of cash (at market)   3,420,091,288   7070   C. Securities held for particular customers or option customers in lieu of cash (at market)   3,420,091,288   7070   C. Securities representing investments of customers in lieu of cash (at market)   3,420,091,288   7070   C. Securities representing investments of customers in lieu of cash (at market)   8,055,139,238   7110   C. Securities held for particular customers or option customers in lieu of cash (at market)   6,342,707,755   7120   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cash (at market)   7130   C. Securities representing investments of customers in lieu of cas						
FUNDS IN SEGREGATED ACCOUNTS   FUNDS IN SEGREGATED ACCOUNTS   FUNDS IN SEGREGATED ACCOUNTS   FUNDS In segregated funds bank accounts   Funds in segregation (add lines 7 through 12)   Funds in segregation (subtract line 6 from line 13)   Funds in segregation in segregation in segregation (subtract line 6 from line 13)   Funds in segregation in segregation in segregation is segregation is segregation is segregation in segregation is segregation is segregation in segregation is segregation in segregation in segregation in segregation is segregation is segregation in segregation in segregation is segregation in segregation is segregation in segr	Less: amount offset by customer owned securities	(	309,843,265	7047	4,333,961	7050
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) 132,634,337 7090 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash A. Cash B. Securities representing investments of customers' funds (at market) B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) B. Securities representing investments of customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities net from (to) derivatives clearing organizations of contract markets C. Securities net for particular customers C. Value of open long option contracts C. Value of open short option contracts C. Value of open short option contracts C. Securities with other FCMs C. Securities with other FCMs C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities nethodomy of the customers or option customers in lieu of cash (at market) C. Securities nethodomy of the customers or option customers in lieu of cash (at market) C. Securities net	6. Amount required to be segregated (add lines 4 and 5)			\$	18,008,494,315	7060
7. Deposited in segregated funds bank accounts       3,420,091,288 [7070]         A. Cash       3,420,091,288 [7070]         B. Securities representing investments of customers' funds (at market)       132,634,337 [7090]         C. Securities held for particular customers or option customers in lieu of cash (at market)       132,634,337 [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 481,743,648 [7100]         B. Securities representing investments of customers' funds (at market)       8,055,139,233 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       6,342,707,755 [7120]         9. Net settlement from (to) derivatives clearing organizations of contract markets       238,863,964 [7130]         10. Exchange traded options       1,912,109,073 [7132]         A. Value of open long option contracts       1,912,109,073 [7132]         B. Value of open short option contracts       1,912,109,073 [7132]         11. Net equities with other FCMs       1,912,109,073 [7132]         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 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7160]				-		
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) 3,20,343,37 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) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities representing organizations of contract markets C. Securities with other FCMS A. Value of open long option contracts C. Securities with other FCMS A. Net liquidating equity C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers C. Securities he	FUNDS IN SEGREGATED ACCOUNTS					
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)         132,634,337         7090           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 481,743,648         7100           B. Securities representing investments of customers' funds (at market)         8,055,139,238         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         6,342,707,755         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         238,863,964         7130           10. Exchange traded options         1,912,109,073         7132           B. Value of open long option contracts         1,912,109,073         7132           B. Value of open short option contracts         1,912,109,073         7132           11. Net equities with other FCMs         1,912,109,073         7132           B. Securities representing investments of customers' funds (at market)         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 7160           2. Segregated funds on hand (describe:         ) 792,414,315         7150 </td <td>7. Deposited in segregated funds bank accounts</td> <td></td> <td></td> <td></td> <td></td> <td></td>	7. Deposited in segregated funds bank accounts					
C. Securities held for particular customers or option customers in lieu of cash (at market)         132,634,337         7090           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 481,743,648         7100           A. Cash         \$ 9,055,139,238         7110           B. Securities representing investments of customers 'funds (at market)         6,342,707,755         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         238,863,964         7130           10. Exchange traded options         1,912,109,073         7132           A. Value of open long option contracts         1,912,109,073         7132           B. Value of open short option contracts         1,912,109,073         7132           11. Net equities with other FCMs         1,912,109,073         7132           A. Net liquidating equity         0 7140           B. Securities representing investments of customers' funds (at market)         0 7140           C. Securities held for particular customers or option customers in lieu of cash (at market)         0 7140           12. Segregated funds on hand (describe:         ) 792,414,315         7150           13. Total amount in segregation (add lines 7 through 12)         19,575,401,101         7180           14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)         \$ 1,566,90	A. Cash				3,420,091,288	7070
8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 481,743,648       7100         A. Cash       \$ ,055,139,238       7110         B. Securities representing investments of customers' funds (at market)       6,342,707,755       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       238,863,964       7130         10. Exchange traded options       1,912,109,073       7132         A. Value of open long option contracts       1,912,109,073       7132         B. Value of open short option contracts       1,912,109,073       7132         11. Net equities with other FCMs       0       7140         A. Net liquidating equity       0       7140         B. Securities representing investments of customers' funds (at market)       0       7140         C. Securities held for particular customers or option customers in lieu of cash (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:       )       792,414,315       715         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190     <	B. Securities representing investments of customers' funds (at market)			-	0	7080
A. Cash       \$ 481,743,648       7100         B. Securities representing investments of customers' funds (at market)       8,055,139,238       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       6,342,707,755       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       238,863,964       7130         10. Exchange traded options       1,912,109,073       7132         B. Value of open long option contracts       ( 1,800,302,517)       7133         11. Net equities with other FCMs       0 7140         B. Securities representing investments of customers' funds (at market)       0 7140         B. Securities representing investments of customers in lieu of cash (at market)       0 7160         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 7160         12. Segregated funds on hand (describe:       ) 792,414,315       7150         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190         15. Management Target Amount for Excess funds in segregation       \$ 855,403,480       7194	C. Securities held for particular customers or option customers in lieu of ca	sh (at market)		-	132,634,337	7090
B. Securities representing investments of customers' funds (at market)         8,055,139,238         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         6,342,707,755         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         238,863,964         7130           10. Exchange traded options         1,912,109,073         7132           A. Value of open long option contracts         1,912,109,073         7132           B. Value of open short option contracts         (1,800,302,517)         7133           11. Net equities with other FCMs         0         7140           A. Net liquidating equity         0         7160           C. 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:         )         792,414,315         7150           13. Total amount in segregation (add lines 7 through 12)         19,575,401,101         7180           14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)         \$ 1,566,906,786         7190           15. Management Target Amount for Excess funds in segregation         \$ 855,403,488         7194	8. Margins on deposit with derivatives clearing organizations of contract mark	ets		-		
C. Securities held for particular customers or option customers in lieu of cash (at market)         6,342,707,755         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         238,863,964         7130           10. Exchange traded options         1,912,109,073         7132           A. Value of open long option contracts         1,912,109,073         7132           B. Value of open short option contracts         ( 1,800,302,517)         7133           11. Net equities with other FCMs         0 7140           A. Net liquidating equity         0 7160           C. Securities representing investments of customers' funds (at market)         0 7170           12. Segregated funds on hand (describe:         ) 792,414,315         7150           13. Total amount in segregation (add lines 7 through 12)         19,575,401,101         7180           14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)         1,566,906,786         7190           15. Management Target Amount for Excess funds in segregation         855,403,480         7194	A. Cash			\$	481,743,648	7100
9. Net settlement from (to) derivatives clearing organizations of contract markets       238,863,964       7130         10. Exchange traded options       1,912,109,073       7132         A. Value of open long option contracts       1,912,109,073       7132         B. Value of open short option contracts       ( 1,800,302,517)       7133         11. Net equities with other FCMs       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:       ) 792,414,315       7150         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190         15. Management Target Amount for Excess funds in segregation       \$ 855,403,480       7194	B. Securities representing investments of customers' funds (at market)			-	8,055,139,238	7110
10. Exchange traded options       1,912,109,073       7132         A. Value of open long option contracts       1,912,109,073       7132         B. Value of open short option contracts       ( 1,800,302,517)       7133         11. Net equities with other FCMs       0       7140         A. Net liquidating equity       0       7160         C. 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:       )       792,414,315       7150         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190         15. Management Target Amount for Excess funds in segregation       \$ 855,403,480       7194	C. Securities held for particular customers or option customers in lieu of ca	sh (at market)		-	6,342,707,755	7120
A. Value of open long option contracts       1,912,109,073       7132         B. Value of open short option contracts       ( 1,800,302,517)       7133         11. Net equities with other FCMs       0       7140         A. Net liquidating equity       0       7160         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:       )       792,414,315       7150         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190         15. Management Target Amount for Excess funds in segregation       \$ 855,403,480       7194	9. Net settlement from (to) derivatives clearing organizations of contract mark	ets		-	238,863,964	7130
B. Value of open short option contracts (1,800,302,517) 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  (1,800,302,517) 7133  (1,800,302,517) 7133  (1,140,000,000,000)  (1,800,302,517) 7133  (1,800,302,517) 7133  (1,800,302,517) 7133  (1,800,302,517) 7133  (1,800,302,517) 7133  (1,800,302,517) 7133	10. Exchange traded options			-		
11. Net equities with other FCMs       0       7140         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:       )       792,414,315       7150         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190         15. Management Target Amount for Excess funds in segregation       \$ 855,403,480       7194	A. Value of open long option contracts				1,912,109,073	7132
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:       ) 792,414,315       7150         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190         15. Management Target Amount for Excess funds in segregation       \$ 855,403,480       7194	B. Value of open short option contracts			(	1,800,302,517	7133
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. Securities representing investments of customers' funds (at market)  17. Total  18. Total amount in segregation (add lines 7 through 12)  19. Total amount in segregation (subtract line 6 from line 13)  19. Total amount a segregation (subtract line 6 from line 13)  19. Total amount a segregation (subtract line 6 from line 13)  19. Total amount a segregation (subtract line 6 from line 13)  19. Total amount a segregation (subtract line 6 from line 13)  19. Total amount a segregation (subtract line 6 from line 13)	11. Net equities with other FCMs					
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. Securities held for particular customers or option customers in lieu of cash (at market)  17. Total  19. T	A. Net liquidating equity			_	0	7140
12. Segregated funds on hand (describe:       )       792,414,315       7150         13. Total amount in segregation (add lines 7 through 12)       19,575,401,101       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,566,906,786       7190         15. Management Target Amount for Excess funds in segregation       \$ 855,403,480       7194	B. Securities representing investments of customers' funds (at market)				0	7160
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 17. Management Target Amount for Excess funds in segregation 18. Management Target Amount for Excess funds in segregation 19,575,401,101 17180 19,575,401,101 17180 19,575,401,101 17180 19,575,401,101 17180 19,575,401,101 17180	C. Securities held for particular customers or option customers in lieu of ca	sh (at market)		_	0	7170
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)\$ 1,566,906,786719015. Management Target Amount for Excess funds in segregation\$ 855,403,4807194	12. Segregated funds on hand (describe:			)	792,414,315	7150
15. Management Target Amount for Excess funds in segregation \$ 855,403,480 7194	13. Total amount in segregation (add lines 7 through 12)				19,575,401,101	7180
	14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$	1,566,906,786	7190
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$ 711,503,306 7198	15. Management Target Amount for Excess funds in segregation			\$	855,403,480	7194
	16. Excess (deficiency) funds in segregation over (under) Management Target	et Amount Excess		\$	711,503,306	7198

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FINANCIAL AND OPERATIONAL COMBINED UNIFORM SING	E REPORT3/23/2018 2:
PART II CSE	PM Status: Δccented.
OKER OR DEALER	Status: Accepted
P. MORGAN SECURITIES LLC	02/28/18

1. Amount required to be segregated in accordance		
with Commission regulation 32.6	\$	<b>0</b> 7200
2. Funds in segregated accounts		
A. Cash	\$ <b>0</b> 7210	
B. Securities (at market)	<b>0</b> 7220	
C. Total	 	<b>0</b> 7230
3. Excess (deficiency) funds in segregation		
(subtract line 2.C from line 1)	\$	<b>0</b> 7240

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#### SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORTE: 3/23/2018 2:21 PART II CSF **PART II CSE** Status: Accepted BROKER OR DEALER 02/28/18 as of

#### STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS **PURSUANT TO COMMISSION REGULATION 30.7**

J.P. MORGAN SECURITIES LLC

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	\$ 2,606,991,838	7315
B. Securities (at market)	2,105,354,242	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	315,356,564	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	63,326,985	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(27,154,830)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 5,063,874,799	7345
5. Accounts liquidating to a deficit and accounts with		
debit balances - gross amount \$ 39,826,254   7351		
Less: amount offset by customer owned securities ( 38,623,489) 7352	 1,202,765	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 5,065,077,564	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 5,065,077,564	7360

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# **SUPPLEMENT TO** FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PM Status: Accepted **PART II CSE**

D-1- 2/22/2010	2 24
Date: 3/23/2018	2:21

BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	02/28/18

#### STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS **PURSUANT TO COMMISSION REGULATION 30.7**

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 AC	COUNTS				
1. Cash in banks					
A. Banks located in the United States		\$	2,532,634,947	7500	
B. Other banks qualified under Regulation 30.7					
Name(s): Chase	7510		170,304,008	7520 \$	2,702,938,955 7530
2. Securities					
A. In safekeeping with banks located in the United States		\$	846,546,101	7540	
B. In safekeeping with other banks qualified under Regulati	on 30.7				
Name(s):	7550		0	7560	<b>846,546,101</b> 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	<b>0</b> 7620
4. Amounts held by clearing organizations of foreign boards o	f trade				
Name(s):	7630				
A. Cash		\$	0	7640	
B. Securities			0	7650	
C. Amount due to (from) clearing organizations - daily variation	tion		0	7660	
D. Value of long option contracts			0	7670	
E. Value of short option contracts		(	0)	7675	<b>0</b> 7680
<ol> <li>Amounts held by members of foreign boards of trade Name(s): JPMS PLC</li> </ol>	7690				
A. Cash		\$	425,210,779	7700	
B. Securities			1,257,964,513	7710	
C. Unrealized gain (loss) on open futures contracts			311,103,798	7720	
D. Value of long option contracts			63,326,985	7730	
E. Value of short option contracts		(	(27,154,830)	7735	2,030,451,245 7740
<ol> <li>Amounts with other depositories designated by a foreign both Name(s):</li> </ol>	pard of trade				<b>0</b> [7760]
7. Segregated funds on hand (describe:		)		-	0 7765
8. Total funds in separate section 30.7 accounts				\$	5,579,936,301 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (s	subtract Line	7 Secured		_	<u> </u>
Statement page 15 from Line 8)				\$_	<b>514,858,737</b> 7380
10. Management Target Amount for Excess funds in separate	section 30.7	accounts		\$_	<b>430,531,593</b> 7780
11. Excess (deficiency) funds in separate 30.7 accounts over	(under) Mana	gement Tar	get	\$	<b>84,327,144</b> 7785

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# SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORTStatus: Accepted **PART II CSE**

Date:3/23/2018 2:21

BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	02/28/18

#### COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required	Net	Capital	required	d
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A. Risk-Based Requirement

i. Amount of Customer Risk Maintenance Margin	<b>28,579,027,482</b> 7415		
ii. Enter 8% of line A.i		2,286,322,199	7425
iii. Amount of Non-Customer Risk Maintenance Margin requirement	<b>4,469,670,966</b> 7435		
iv. Enter 8% of line A.iii		357,573,677	7445
v. Add lines A.ii and A.iv.	_	2,643,895,876	7455
B. Minimum Dollar Amount Requirement		1,000,000	7465
	_		
C. Other NFA Requirement	_		7475

D. Minimum CFTC Net Capital Enter the greatest of lines A, B or C

**2,643,895,876** 7490

If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

**2,908,285,464** 7495

- If the Minimum Net Capital Requirement computed on Line D (7490) is:
  - (1) Risk Based Requirement, enter 110% of Line A (7455), or
  - (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
  - (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
  - (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
  - (5) Other NFA Requirement, enter 150% of Line C (7475).

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> Date:3/23/2018 2:21 **SUPPLEMENT TO**

# SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT Status: Accepted **PART II CSE**

BROKER OR DEALER	as of	02/28/18
J.P. MORGAN SECURITIES LLC		

## STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements				
1. Net ledger balance				
A. Cash			\$	<b>5,864,514,542</b> 8500
B. Securities (at market)				<b>3,734,742,819</b> 8510
2. Net unrealized profit (loss) in open cleared swaps				<b>1,665,266,320</b> 8520
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased				0 8530
B. Market value of open cleared swaps option contracts granted (sold)			(	<b>0)</b> 8540
4. Net equity (deficit) (add lines 1, 2, and 3)			\$	11,264,523,681 8550
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	\$	<b>84,597,923</b> 8560		
Less: amount offset by customer owned securities	(	<b>83,842,081</b> ) 8570		<b>755,842</b> 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4	and 5)		\$	<b>11,265,279,523</b> 8590
Funds in Cleared Swaps Customer Segregated Accounts				
7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$	1,714,374,842 8600
B. Securities representing investments of cleared swaps customers' funds (a	t market)			<b>0</b> 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at n	narket)			<b>76,952,387</b> 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps of	customer segrega	ted accounts		
A. Cash				<b>1,862,128,983</b> 8630
B. Securities representing investments of cleared swaps customers' funds (a				<b>5,013,569,425</b> 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at n	narket)			<b>3,657,790,431</b> 8650
9. Net settlement from (to) derivatives clearing organizations				(147,914,048) 8660
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts				<b>0</b> 8670
B. Value of open cleared swaps short option contracts			(	<b>0)</b> 8680
11. Net equities with other FCMs				
A. Net liquidating equity				8690
B. Securities representing investments of cleared swaps customers' funds (a	t market)			<b>0</b> 8700
C. Securities held for particular cleared swaps customers in lieu of cash (at n	narket)			<b>0</b> 8710
12. Cleared swaps customer funds on hand (describe:		)		0 8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 1	12)		\$	<b>12,176,902,020</b> 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract	line 6 from line 13	3)	\$	<b>911,622,497</b> 8730
15. Management Target Amount for Excess funds in cleared swaps segregated	d accounts		\$	<b>591,427,175</b> 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts	over			
(under) Management Target Excess			\$	<b>320,195,322</b> 8770

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