eFOCUS Page 14 of 33

Date	e:5	/2	3/	2	01	8	3	3:	48	3
PM										

#### SUPPLEMENT TO

## FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORTATUS: Accepted PART II CSE

BROKER OR DEALER		0.4/0.0/4.0
J.P. MORGAN SECURITIES LLC	as of	04/30/18

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

A. Cash   B. Securities (at market)   700   70	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)				
S. Securities (at market)	1. Net ledger balance				
2. Net unrealized profit (loss) in open futures contracts traded on a contract market  2. (2,43,837,706) 7030 3. Exchange traded options  A. Add market value of open option contracts purchased on a contract market  2. (2,93,945,153) 7032 4. Net equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  5. (2,03,348,524) 7033 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  6. Amount required to be segregated (add lines 4 and 5)  7. Deposited in segregated funds bank accounts  7. Deposited in segregated funds bank accounts  8. A Cash  8. Securities representing investments of customers' funds (at market)  9. Securities held for particular customers or option customers in lieu of cash (at market)  9. Securities representing investments of customers' funds (at market)  10. Securities held for particular customers or option customers in lieu of cash (at market)  10. Securities representing investments of customers' funds (at market)  10. Securities representing investments of customers' funds (at market)  10. Securities representing investments of customers' funds (at market)  10. Securities representing investments of customers' funds (at market)  10. Securities representing investments of customers' funds (at market)  10. Securities representing investments of customers' funds (at market)  10. Securities held for particular customers or option customers in lieu of cash (at market)  10. Securities held for particular customers or option customers in lieu of cash (at market)  10. Securities held for particular customers or option customers in lieu of cash (at market)  10. Securities held for particular customers or option customers in lieu of cash (at market)  10. Securities held for particular customers or option customers in lieu of cash (at market)  10. Securities held for particular customers or option customers in lieu of cash (at market)  10. Securities held for particular customers or option customers in	A. Cash		\$	12,809,348,105	7010
3. Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market (	B. Securities (at market)			7,041,027,045	7020
A. Add market value of open option contracts purchased on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  4. Net equity (deficit) (add lines 1, 2, and 3)  5. Accounts liquidating to a deficit and accounts with debit balances  gross amount  Function of the segregated (add lines 4 and 5)  6. Amount required to be segregated (add lines 4 and 5)  7. Deposited in segregated funds bank accounts  Funds in segregated funds bank accounts  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers in lieu of cash (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  9. Securities representing investments of customers' funds (at market)  9. Securities representing investments of customers' funds (at market)  9. Securities representing investments of customers' funds (at market)  9. Securities representing investments of customers in lieu of cash (at market)  9. Securities representing investments of customers in lieu of cash (at market)  9. Securities representing investments of customers in lieu of cash (at market)  9. Securities representing investments of customers in lieu of cash (at market)  9. Securities representing investments of customers in lieu of cash (at market)  9. Vertices of the securities representing investments of customers in lieu of cash (at market)  1. Securities representing investments of customers in lieu of cash (at market)  1. Securities representing i	2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(2,043,837,706)	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 504,037,724  Less: 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' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (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 representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of c	3. Exchange traded options				
4. Net equity (deficit) (add lines 1, 2, and 3) 17,756,234,073 7040  5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 504,037,724 7045  Less: amount offset by customer owned securities ( 500,313,750) 7047 3,723,974 7050  6. Amount required to be segregated (add lines 4 and 5) \$17,759,958,047 7060  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts  A. Cash 3,709,451,714 7070  B. Securities representing investments of customers' funds (at market) 206,034,554 7090  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$45,400,459 7000  8. B. Securities representing investments of customers' funds (at market) 206,034,554 7090  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$45,400,459 7000  8. Descurities representing investments of customers' funds (at market) 5,202,043,154 7010  9. Net settlement from (to) derivatives clearing organizations of contract markets 45,107,852 7130  10. Exchange traded options  A. Value of open long option contracts  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market) 2,059,045,153 7132  11. Net equities with other FCMS  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market) 71730  12. Segregated funds on hand (describe: 10,104,043,38 7150)  13. Total amount in segregation (add lines 7 through 12) 19,285,821,318 7180  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$1,525,863,277 7190  15. Management Target Amount for Excess funds in segregation (subtract line 6 from line 13) \$1,525,863,277 7190	A. Add market value of open option contracts purchased on a contract market			2,059,045,153	7032
5. Accounts liquidating to a deficit and accounts with debit balances gross amount  5. Eas: amount offset by customer owned securities ( 500,313,750)  6. Amount required to be segregated (add lines 4 and 5)  7. Deposited in segregated funds bank accounts  7. Deposited in segregated funds bank accounts  8. Securities representing investments of customers' funds (at market)  9. Securities held for particular customers or option customers in lieu of cash (at market)  9. Securities representing investments of customers' funds (at market)  10. C. Securities representing investments of customers' funds (at market)  11. C. Securities representing investments of customers' funds (at market)  12. Securities representing investments of customers' funds (at market)  13. A Cash  14. Cash  15. A Cash  16. Securities representing investments of customers' funds (at market)  17. C. Securities representing investments of customers' funds (at market)  18. Securities representing investments of customers in lieu of cash (at market)  19. Net settlement from (to) derivatives clearing organizations of contract markets  10. Exchange traded options  10. A Value of open long option contracts  11. Net equities with other FCMS  12. A Net liquidating equity  13. Securities representing investments of customers' funds (at market)  14. Net equities with other FCMS  15. Securities representing investments of customers' funds (at market)  16. Securities representing investments of customers' funds (at market)  17. Securities representing investments of customers in lieu of cash (at market)  17. Securities held for particular customers or option customers in lieu of cash (at market)  17. Securities representing investments of customers in lieu of cash (at market)  17. Securities representing investments of customers in lieu of cash (at market)  17. Securities representing investments of customers in lieu of cash (at market)  17. Securities representing investments of customers in lieu of cash (at market)  17. Securities representing investmen	B. Deduct market value of open option contracts granted (sold) on a contract market		(	2,109,348,524)	7033
Less: amount offset by customer owned securities ( 500,313,750)   7047   3,723,974   7050   6. Amount required to be segregated (add lines 4 and 5)   7060	4. Net equity (deficit) (add lines 1, 2, and 3)			17,756,234,073	7040
Less: amount offset by customer owned securities (	5. Accounts liquidating to a deficit and accounts with debit balances				
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 held for particular customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers' funds (at market)  B. Securities representing investments of customers in lieu of cash (at market)  C. Securities representing investments of customers' funds (at market)  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. Material of the particular customers or option customers in lieu of cash (at market)  S. Net settlement from (to) derivatives clearing organizations of contract markets  A. Value of open long option contracts  A. Value of open long option contracts  C. 2,059,045,153  Tid2  S. Value of open short option contracts  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  D. Tid0  C. Securities representing investments of customers in lieu of cash (at market)  D. Tid0  Tid	- gross amount	504,037,724	7045		
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 held for particular customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers' funds (at market)  B. Securities representing investments of customers in lieu of cash (at market)  C. Securities representing investments of customers' funds (at market)  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. Material of the particular customers or option customers in lieu of cash (at market)  S. Net settlement from (to) derivatives clearing organizations of contract markets  A. Value of open long option contracts  A. Value of open long option contracts  C. 2,059,045,153  Tid2  S. Value of open short option contracts  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  D. Tid0  C. Securities representing investments of customers in lieu of cash (at market)  D. Tid0  Tid	Less: amount offset by customer owned securities	500 313 750 \	7047	2 722 074	7050
FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts  A. Cash  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  A. Cash  B. Securities held for particular customers or option customers in lieu of cash (at market)  A. Cash  B. Securities representing investments of customers' funds (at market)  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)  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  P. Net settlement from (to) derivatives clearing organizations of contract markets  A. Value of open long option contracts  A. Value of open long option contracts  B. Value of open short option contracts  C. 2,059,045,153  T. 132  11. Net equities with other FCMs  A. Net liquidating equity  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)  C. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  D. Tidol  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)  S. 1,525,863,277  Tigol  15. Management Target Amount for Excess funds in segregation  S. 43,598,007  Tigol	·				
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) C. Securities held for particular customers or option customers in lieu of cash (at market)  A. Cash A. Cash S. 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) 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. Value of open long option contracts C. Value of open short option contracts C. Securities with other FCMS C. Securities with other FCMS C. Securities with other FCMs 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. Secur	o. Amount required to be segregated (add lines 4 and 3)		<b>*</b> —	11,100,000,041	7000
A. Cash 3,709,451,714 7070 B. Securities representing investments of customers' funds (at market) 206,034,554 7090 c. Securities held for particular customers or option customers in lieu of cash (at market) 206,034,554 7090 c. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$456,400,459 7100 B. Securities representing investments of customers' funds (at market) 8,084,137,618 7110 c. Securities held for particular customers or option customers in lieu of cash (at market) 6,220,43,154 7120 c. Securities held for particular customers or option customers in lieu of cash (at market) 6,220,43,154 7130 c. Securities representing organizations of contract markets 45,107,852 7130 c. Exchange traded options A. Value of open long option contracts 2,059,045,153 7132 c. Value of open short option contracts 2,059,045,153 7132 c. Securities with other FCMs A. Net liquidating equity 0 7140 c. Securities representing investments of customers' funds (at market) 0 7140 c. 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 c. Securities held for particular customers or option customers in lieu of cash (at market) 0 7140 c. Securities held for particular customers or option customers in lieu of cash (at market) 1 7140 c. Securities held for particular customers or option customers in lieu of cash (at market) 1 7140 c. Securities held for particular customers or option customers in lieu of cash (at market) 1 7140 c. Securities held for particular customers or option customers in lieu of cash (at market) 1 7140 c. Securities held for particular customers or option customers in lieu of cash (at market) 1 7140 c. Securities held for particular customers or option customers in lieu of cash (at market) 1 7140 c. Securities held for particular customers or option customers in lieu of cash (at market) 1 7140 c. Securities held for particular customers or option customers in lieu	FUNDS IN SEGREGATED ACCOUNTS				
B. Securities representing investments of customers' funds (at market)   206,034,554   7090	7. Deposited in segregated funds bank accounts				
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  8. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations of contract markets  10. Exchange traded options  A. Value of open long option contracts  B. Value of open long option contracts  11. Net equities with other FCMs  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  12. Segregated funds on hand (describe:  13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  16. Securities held for particular customers funds in segregation  18. 456,400,459  7100  8. 456,400,459  7110  8. 456,400,459  7110  8. 6,220,043,154  7120  7130  7130  7130  7140  7140  7150  7150  7150  7170	A. Cash			3,709,451,714	7070
8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 456,400,459 7100         B. Securities representing investments of customers' funds (at market)       8,084,137,618 7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       6,220,043,154 7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       45,107,852 7130         10. Exchange traded options       2,059,045,153 7132         A. Value of open long option contracts       2,059,045,153 7132         B. Value of open short option contracts       2,109,348,524) 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:       ) 614,949,333 7150         13. Total amount in segregation (add lines 7 through 12)       19,285,821,318 7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,525,863,271 7190         15. Management Target Amount for Excess funds in segregation       \$ 843,598,007 7190	B. Securities representing investments of customers' funds (at market)			0	7080
A. Cash       \$ 456,400,459       7100         B. Securities representing investments of customers' funds (at market)       8,084,137,618       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       6,220,043,154       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       45,107,852       7130         10. Exchange traded options       2,059,045,153       7132         A. Value of open long option contracts       (2,109,348,524)       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:       )       614,949,338       7150         13. Total amount in segregation (add lines 7 through 12)       19,285,821,318       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       1,525,863,271       7190         15. Management Target Amount for Excess funds in segregation       843,598,007       7194	C. Securities held for particular customers or option customers in lieu of cash (at ma	rket)		206,034,554	7090
B. Securities representing investments of customers' funds (at market)       8,084,137,618       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       6,220,043,154       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       45,107,852       7130         10. Exchange traded options       2,059,045,153       7132         A. Value of open long option contracts       (2,109,348,524)       7133         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:       )       614,949,338       7150         13. Total amount in segregation (add lines 7 through 12)       19,285,821,318       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,525,863,271       7190         15. Management Target Amount for Excess funds in segregation       \$ 843,599,007       7194	8. Margins on deposit with derivatives clearing organizations of contract markets				
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  10. Exchange traded options  A. Value of open long option contracts  B. Value of open short option contracts  C. Securities 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)  C. 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. 12. 12. 12. 12. 12. 12. 12. 12. 12. 12	A. Cash		\$	456,400,459	7100
9. Net settlement from (to) derivatives clearing organizations of contract markets 10. Exchange traded options 10. Exchange traded options 11. Value of open long option contracts 12,059,045,153 7132 13. Net equities with other FCMS 14. Net liquidating equity 15. Securities representing investments of customers' funds (at market) 16. Securities held for particular customers or option customers in lieu of cash (at market) 17. Segregated funds on hand (describe: 17. Total amount in segregation (add lines 7 through 12) 17. Management Target Amount for Excess funds in segregation 17. Management Target Amount for Excess funds in segregation	B. Securities representing investments of customers' funds (at market)			8,084,137,618	7110
10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts C. Sequestites 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) C. Segregated funds on hand (describe: C. Sequestites representing investments of customers in lieu of cash (at market) C. Segregated funds on hand (describe: C. Sequestites funds on hand (describe:	C. Securities held for particular customers or option customers in lieu of cash (at ma	rket)		6,220,043,154	7120
A. Value of open long option contracts       2,059,045,153       7132         B. Value of open short option contracts       (2,109,348,524)       7133         11. Net equities with other FCMs	9. Net settlement from (to) derivatives clearing organizations of contract markets			45,107,852	7130
B. Value of open short option contracts (2,109,348,524) 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: ) 614,949,338 7150  13. Total amount in segregation (add lines 7 through 12) 19,285,821,318 7180  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 1,525,863,271 7190  15. Management Target Amount for Excess funds in segregation (subtract line 6 from line 13) 7190	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:       )       614,949,338       7150         13. Total amount in segregation (add lines 7 through 12)       19,285,821,318       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,525,863,271       7190         15. Management Target Amount for Excess funds in segregation       \$ 843,599,007       7194	A. Value of open long option contracts			2,059,045,153	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:       ) 614,949,338 7150         13. Total amount in segregation (add lines 7 through 12)       19,285,821,318 7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,525,863,271 7190         15. Management Target Amount for Excess funds in segregation       \$ 843,598,007 7194	B. Value of open short option contracts		(	2,109,348,524)	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. 160  17. 17. 17. 17. 17. 17. 17. 17. 17. 17.	11. Net equities with other FCMs				
C. Securities held for particular customers or option customers in lieu of cash (at market)       0       7170         12. Segregated funds on hand (describe:       )       614,949,338       7150         13. Total amount in segregation (add lines 7 through 12)       19,285,821,318       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,525,863,271       7190         15. Management Target Amount for Excess funds in segregation       \$ 843,598,007       7194	A. Net liquidating equity			0	7140
12. Segregated funds on hand (describe:       )       614,949,338       7150         13. Total amount in segregation (add lines 7 through 12)       19,285,821,318       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,525,863,271       7190         15. Management Target Amount for Excess funds in segregation       \$ 843,598,007       7194	B. Securities representing investments of customers' funds (at market)			0	7160
13. Total amount in segregation (add lines 7 through 12)       19,285,821,318       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,525,863,271       7190         15. Management Target Amount for Excess funds in segregation       \$ 843,598,007       7194	C. Securities held for particular customers or option customers in lieu of cash (at ma	rket)		0	7170
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 1,525,863,271 7190  15. Management Target Amount for Excess funds in segregation \$ 843,598,007 7194	12. Segregated funds on hand (describe:		)	614,949,338	7150
15. Management Target Amount for Excess funds in segregation \$ 843,598,007 7194	13. Total amount in segregation (add lines 7 through 12)			19,285,821,318	7180
	14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	1,525,863,271	7190
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$ 682,265,264 7198	15. Management Target Amount for Excess funds in segregation		\$	843,598,007	7194
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount	Excess	\$	682,265,264	7198

Page 15 of 33 eFOCUS

FINANCIAL AND C	SUPPLEMENT TO  OPERATIONAL COMBINED UNIFO  PART II CSE	RM SINGLE	REPOTOT5/23/2018 3:48 PM Status: Accepted
BROKER OR DEALER			
J.P. MORGAN SECURITIES LLC		as of _	04/30/18
	REGATION REQUIREMENTS AND F USTOMERS' DEALER OPTIONS AG		EGREGATION
1. Amount required to be segregated in accordance			
with Commission regulation 32.6		\$	7200
2. Funds in segregated accounts			
A. Cash	\$	<b>0</b> 7210	

**0** 7220

**0** 7230

**0** 7240

C. Total

B. Securities (at market)

(subtract line 2.C from line 1)

3. Excess (deficiency) funds in segregation

eFOCUS Page 16 of 33

# SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORTE: 5/23/2018 3:48 PART II CSE Status: Accepted

BROKER OR DEALER	_	
J.P. MORGAN SECURITIES LLC	as of	04/30/18

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

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	\$	2,165,242,830	7315
B. Securities (at market)		1,949,459,985	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		900,981,586	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		48,814,120	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(40,659,071)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	5,023,839,450	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount \$ 92,070,161 7351	1		
Less: amount offset by customer owned securities ( 91,248,309) 7352	i	821,852	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,024,661,302	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,024,661,302	7360

eFOCUS Page 17 of 33

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

Date:5/23/2018	3:48
DM	

BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	04/30/18

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

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNT	TS			
1. Cash in banks				
A. Banks located in the United States	\$	2,037,661,758	7500	
B. Other banks qualified under Regulation 30.7	_			
Name(s): Chase 7	510	389,527,097	7520	2,427,188,855 7530
2. Securities				
A. In safekeeping with banks located in the United States	\$_	727,090,012	7540	
B. In safekeeping with other banks qualified under Regulation 30.7	7			
Name(s):	550	0	7560	<b>727,090,012</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 of trade				
Name(s): 7	630			
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	<b>0</b> 7680
5. Amounts held by members of foreign boards of trade	_			
Name(s): JPMS PLC 7	690			
A. Cash	\$_	254,257,972	7700	
B. Securities	_	1,221,523,746	7710	
C. Unrealized gain (loss) on open futures contracts		893,151,252	7720	
D. Value of long option contracts		48,814,120	7730	
E. Value of short option contracts	(	(40,659,071)	7735	2,377,088,019 7740
6. Amounts with other depositories designated by a foreign board of	trade			
Name(s): 0	750			<b>0</b> 7760
7. Segregated funds on hand (describe:		_ )		0 7765
8. Total funds in separate section 30.7 accounts			;	5,531,366,886 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtractions)	t Line 7 Sec	ured		
Statement page 15 from Line 8)			\$	<b>506,705,584</b> 7380
10. Management Target Amount for Excess funds in separate section	n 30.7 accou	unts	\$	<b>427,096,211</b> 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under	) Manageme	ent Target	\$	<b>79,609,373</b> 7785

Page 16

**eFOCUS** Page 18 of 33

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

Date:5/23/2018 3:48

BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	04/30/18

#### COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net	Ca	pital	rea	uired

A. Risk-Based Requirement

i. Amount of Customer Risk Maintenance Margin	29,289,853,899 7415		
ii. Enter 8% of line A.i		2,343,188,312	7425
iii. Amount of Non-Customer Risk Maintenance Margin requirement	<b>4,139,231,105</b> 7435		
iv. Enter 8% of line A.iii		331,138,488	7445
v. Add lines A.ii and A.iv.		2,674,326,800	7455
Minimum Dollar Amount Requirement		1,000,000	7465
Other NFA Requirement			7475

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

**2,674,326,800** 7490

В

C.

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.

**2,941,759,480** 7495 CFTC Early Warning Level

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).

Page 17

eFOCUS Page 19 of 33

Date:5/23/2018 3:48

#### 

BROKER OR DEALER	as of	04/00/40
J.P. MORGAN SECURITIES LLC		04/30/18

## 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>6,748,582,440</b> 8500
B. Securities (at market)			<b>4,395,033,451</b> 8510
2. Net unrealized profit (loss) in open cleared swaps			<b>1,111,563,407</b> 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased			<b>0</b> 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)		\$	12,255,179,298 8550
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$ 58,570,094 8560		
			122,366 8580
Less: amount offset by customer owned securities	( <u>58,447,728</u> )		<b>122,366</b> 8580
6. Amount required to be segregated for cleared swaps customers (add lines	4 and 5)	\$	<b>12,255,301,664</b> 8590
Funds in Cleared Swaps Customer Segregated Accounts			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	<b>1,925,227,085</b> 8600
B. Securities representing investments of cleared swaps customers' funds (	at market)		<b>0</b> 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at	market)		91,993,339 8620
Margins on deposit with derivatives clearing organizations in cleared swaps	customer segregated accounts		
A. Cash			<b>1,714,461,189</b> 8630
B. Securities representing investments of cleared swaps customers' funds (	at market)	_	<b>5,369,239,135</b> 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at	,		4,303,040,112 8650
Net settlement from (to) derivatives clearing organizations			(114,172,549) 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		(	0) 8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investments of cleared swaps customers' funds (	at market)		<b>0</b> 8700
C. Securities held for particular cleared swaps customers in lieu of cash (at	,		<b>0</b> 8710
			0.10
12. Cleared swaps customer funds on hand (describe:	)		<b>0</b> 8715
13. Total amount in cleared swaps customer segregation (add lines 7 through	12)	\$	<b>13,289,788,311</b> 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract	t line 6 from line 13)	\$	<b>1,034,486,647</b> 8730
15. Management Target Amount for Excess funds in cleared swaps segregate	d accounts	\$	<b>643,403,337</b> 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts	sover		
(under) Management Target Excess		\$	<b>391,083,310</b> 8770

Page 17-1