

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE**

Date: 4/23/2019 3:18 PM

Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>03/31/19</u>
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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash	\$	11,531,455,589	7010
B. Securities (at market)		9,172,156,392	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(580,679,634)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,813,858,624	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,570,708,357)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		20,366,082,614	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		496,051,151	7045
Less: amount offset by customer owned securities	(422,038,568)	7047
		74,012,583	7050
6. Amount required to be segregated (add lines 4 and 5)			
	\$	20,440,095,197	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		2,544,877,537	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		108,577,610	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	619,475,520	7100
B. Securities representing investments of customers' funds (at market)		8,896,343,585	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		7,998,810,937	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		142,459,146	7130
10. Exchange traded options			
A. Value of open long option contracts		1,813,858,624	7132
B. Value of open short option contracts	(1,570,708,357)	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: _____)			
		1,064,767,845	7150
13. Total amount in segregation (add lines 7 through 12)			
		21,618,462,447	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	\$	1,178,367,250	7190
15. Management Target Amount for Excess funds in segregation			
	\$	1,022,004,760	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	156,362,490	7198

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

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

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**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	\$	2,132,307,673	7315
B. Securities (at market)		1,603,778,538	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		362,962,467	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		97,381,445	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(10,429,379)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	4,186,000,744	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	89,026,592	7351
Less: amount offset by customer owned securities	(87,054,720)	7352
		1,971,872	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,187,972,616	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,187,972,616	7360

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

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,962,655,870	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		243,750,346	7520
			\$ 2,206,406,216 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	593,055,661	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CHASE _____		0	7560
			593,055,661 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	0	7580
B. Securities		0	7590
C. Unrealized gain (loss) on open futures contracts		0	7600
D. Value of long option contracts		0	7610
E. Value of short option contracts		(0)	7615
			0 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____			7630
A. Cash	\$	0	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - daily variation		0	7660
D. Value of long option contracts		0	7670
E. Value of short option contracts		(0)	7675
			0 7680
5. Amounts held by members of foreign boards of trade			
Name(s): JPMS PLC _____			7690
A. Cash	\$	312,683,025	7700
B. Securities		1,010,722,878	7710
C. Unrealized gain (loss) on open futures contracts		361,805,995	7720
D. Value of long option contracts		97,381,445	7730
E. Value of short option contracts		(10,429,379)	7735
			1,772,163,964 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0 _____			7750
			0 7760
7. Segregated funds on hand (describe: _____)			
			0 7765
8. Total funds in separate section 30.7 accounts	\$	4,571,625,841	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	383,653,225	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	251,278,357	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	132,374,868	7785

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin 32,073,147,436 [7415]

ii. Enter 8% of line A.i

2,565,851,795 [7425]

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,502,014,092 [7435]

iv. Enter 8% of line A.iii

360,161,127 [7445]

v. Add lines A.ii and A.iv.

2,926,012,922 [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

2,926,012,922 [7490]

Note: 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

3,218,614,214 [7495]

Note: 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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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		\$ 9,186,366,493	8500
B. Securities (at market)		5,174,726,952	8510
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2. Net unrealized profit (loss) in open cleared swaps		(930,203,254)	8520
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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)		(0)	8540
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4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 13,430,890,191	8550
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5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$	95,874,049	8560
Less: amount offset by customer owned securities		(95,616,813)	8570
		257,236	8580
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6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 13,431,147,427	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,701,681,537	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		100,799,100	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		79,514,204	8620
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8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		1,194,579,894	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		5,952,399,359	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		5,095,212,749	8650
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9. Net settlement from (to) derivatives clearing organizations		158,133,447	8660
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10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		(0)	8680
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11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
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12. Cleared swaps customer funds on hand (describe: _____)		0	8715
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13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 14,282,320,290	8720
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14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 851,172,863	8730
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15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 705,135,240	8760
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16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 146,037,623	8770