SUPPLEMENT TO		Date:9/26/2018 3:08 PM
FINANCIAL AND OPERATIONAL COMBINED UNIFOR PART II CSE	M SINGLE REP	OR Status: Scheduled
BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	08/31/18
STATEMENT OF SEGREGATION REQUIREMENTS ANI FOR CUSTOMERS TRADING ON U.S. COMM		
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1. Net ledger balance		
A. Cash	\$	14,195,952,019 7010
B. Securities (at market)		8,233,560,953 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(3,723,140,752) 7030
3. Exchange traded options		
A. Add market value of open option contracts purchased on a contract market		1,997,392,735
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,960,133,471) 7033
I. Net equity (deficit) (add lines 1, 2, and 3)		18,743,631,484 7040
Accounts liquidating to a deficit and accounts with debit balances		
- gross amount 40	03,987,714 7045	
Less: amount offset by customer owned securities (40	03,723,531) 7047	264,183 7050
5. Amount required to be segregated (add lines 4 and 5)	`\$	18,743,895,667 7060
FUNDS IN SEGREGATED ACCOUNTS		
7. Deposited in segregated funds bank accounts		
A. Cash		3,592,879,570 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)		118,362,832 7090
3. Margins on deposit with derivatives clearing organizations of contract markets		
A. Cash	\$	558,850,988 7100
B. Securities representing investments of customers' funds (at market)		7,937,665,417 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		7,557,385,917 7120
). Net settlement from (to) derivatives clearing organizations of contract markets		(19,893,157) 7130
10. Exchange traded options		
A. Value of open long option contracts		1,997,392,735 7132
B. Value of open short option contracts		(1,960,133,471) 7133
1. 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
2. Segregated funds on hand (describe: Total amount is approaching (add lines 7 through 12))	557,812,204 7150
3. Total amount in segregation (add lines 7 through 12)	•	20,340,323,035 7180
4. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,596,427,368 7190
5. Management Target Amount for Excess funds in segregation	\$	890,335,044 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	706,092,324 7198

FINANCIAL AND	SUPPLEMENT TO OPERATIONAL COMBINED UN PART II CSE	IFORM SINGLE	REPORT9/26 PM Status: So	
BROKER OR DEALER			08/31/18	
J.P. MORGAN SECURITIES LLC		as of	00/31/10	-
	REGATION REQUIREMENTS AN CUSTOMERS' DEALER OPTION		EGREGATION	
Amount required to be segregated in accordance				
with Commission regulation 32.6		\$		0 7200
. Funds in segregated accounts				
A. Cash	\$	0 7210		
B. Securities (at market)		0 7220		
C. Total				0 7230
Excess (deficiency) funds in segregation				
(subtract line 2.C from line 1)		\$		0 7240

SU FINANCIAL AND OPERATION	IPPLEMENT TO AL COMBINED PART II CSE	JNIFORM SINGLE	REPORTe:9	/26/2018 3:08
	PARTICSE		Status	: Scheduled
BROKER OR DEALER		as of	08/31/18	
J.P. MORGAN SECURITIES LLC			00/31/10	
STATEMENT OF SECURED AMOUN PURSUANT TO CO			TE ACCOUN	ITS
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNT	rs			
Amount required to be set aside pursuant to law, rule or regulation of a	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			\$	2,574,986,865 7315
B. Securities (at market)				1,996,879,662 7317
2. Net unrealized profit (loss) in open futures contracts traded on a fore	eign board of trade			170,866,144 7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign bo	ard of trade			99,375,169 7335
B. Market value of open contracts granted (sold) on a foreign board	of trade			(34,387,652) 7337
4. Net equity (deficit) (add lines 1. 2. and 3.)			\$	4,807,720,188 7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	\$	130,125,804 7351	1	
Less: amount offset by customer owned securities	(124,233,381) 7352]	5,892,423 7354
6. Amount required to be set aside as the secured amount - Net Liquid	lating Equity Method	(add lines 4 and 5)	\$	4,813,612,611 7355
7. Greater of amount required to be set aside pursuant to foreign juriso	liction (above) or line	6.	\$	4,813,612,611 7360

SUPP	LEMENT TO		Date:9/26/2018 3:08
FINANCIAL AND OPERATIONAL (PA	COMBINED UN RT II CSE	IFORM SINGLE REPOI	RT Status: Scheduled
BROKER OR DEALER			
J.P. MORGAN SECURITIES LLC		as of	08/31/18
STATEMENT OF SECURED AMOUNTS A PURSUANT TO COMM		-	COUNTS
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNT	S		
1. Cash in banks A. Banks located in the United States	\$	1,811,793,645 7500	
	510	271,587,585 7520 \$	2,083,381,230 7530
2. Securities A. In safekeeping with banks located in the United States	\$	1,045,025,860 7540	
B. In safekeeping with other banks qualified under Regulation 30.7 Name(s): 77	550	0 7560	1,045,025,860 7570
3. Equities with registered futures commission merchants			L
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			L
Name(s):	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	0 7680
5. Amounts held by members of foreign boards of trade	<u> </u>	,	
A. Cash	\$	998,739,638 7700	
B. Securities		951,019,656 7710	
C. Unrealized gain (loss) on open futures contracts		172,717,854 7720	
D. Value of long option contracts		99,375,169 7730	
E. Value of short option contracts	((34,387,652))7735	2,187,464,665 7740
 Amounts with other depositories designated by a foreign board of t Name(s): 0 			0 [7760]
	750		
7. Segregated funds on hand (describe:)		0 7765
8. Total funds in separate section 30.7 accounts		\$	5,315,871,755 7770
 Excess (deficiency) set Aside Funds for Secured Amount (subtract Statement page 15 from Line 8) 	Line 7 Secured	\$	502,259,144 7380
10. Management Target Amount for Excess funds in separate section	n 30.7 accounts	\$	409,157,072 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under)	Management Targe	et \$	93,102,072 7785

	FINANCIAL AND O	SUPPLEMENT TO PERATIONAL COMBINED UNIFO PART II CSE	RM SINGLE REPC	Date:9/26/2018 3:08 PM Status: Scheduled
E	BROKER OR DEALER			
J	I.P. MORGAN SECURITIES LLC		as o	f68/31/18
	COMPUTATION	OF CFTC MINIMUM NET CAPITA		
Net Ca	pital required			
	Based Requirement			
	Amount of Customer Risk Aaintenance Margin	29,952,801,938 7415		
	Enter 8% of line A.i		2,396,224,155 742	25
	Amount of Non-Customer Risk Naintenance Margin requirement	3,824,756,479 7435		
iv.	Enter 8% of line A.iii		305,980,518 744	15
V. /	Add lines A.ii and A.iv.		2,702,204,673 745	5
B. Minir	num Dollar Amount Requirement		1,000,000 746	5
C. Othe	er NFA Requirement		747	75
D. Minii	mum CFTC Net Capital			
	r the greatest of lines A, B or C			2,702,204,673 7490
Note:	If amount on Line D (7490) is greater than	minimum net capital requirement computed	lon	
	Line 3760 (Page 6) then enter this greater required by SEC or CFTC is the minimum	amount on Line 3760. The greater of the ar net capital requirement.	nount	
CFTC E	Early Warning Level			2,972,425,140 7495
Note:	If the Minimum Net Capital Requirement co	omputed on Line D (7490) is:		
	(1) Risk Based Requirement, enter 110% of	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 \$20,00	0,000 for FCMs offering or engaging in reta	il forex	
	transactions or Retail Foreign Exchang	e Dealers ("RFED"), enter 110% of Line B (7465), or	
		0 plus five percent of the FCM's offering or		
		eign Exchange Dealers ("RFED") total retai	forex	
	obligations in excess of \$10,000,000 el			
	(5) Other NFA Requirement, enter 150% o	f Line C (7475).		

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SI PART II CSE BROKER OR DEALER J.P. MORGAN SECURITIES LLC STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER eared Swaps Customer Requirements Net ledger balance A. Cash B. Securities (at market) Net unrealized profit (loss) in open cleared swaps		08/31/18
A. Cash B. Securities (at market) as	REQUIREI 8 4D(F) OF	6,403,389,553 6,403,389,553 6,534,308,245 6,510
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER eared Swaps Customer Requirements Net ledger balance A. Cash B. Securities (at market)	R 4D(F) OF	6,403,389,553 8500 4,534,308,245 8510
Net ledger balance A. Cash B. Securities (at market)	\$ _ _	4,534,308,245 8510
A. Cash B. Securities (at market)	\$ _ _	4,534,308,245 8510
B. Securities (at market)	\$ - -	4,534,308,245 8510
	-	
Net unrealized profit (loss) in open cleared swaps	-	871 978 086 9520
		011;570;000 0520
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
Net equity (deficit) (add lines 1, 2, and 3)	\$	11,809,675,884 8550
Accounts liquidating to a deficit and accounts with	_	
debit balances - gross amount \$ 55,393,660	8560	
Less: amount offset by customer owned securities (55,158,170) 8570	235,490 8580
Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	11,809,911,374 8590
inds in Cleared Swaps Customer Segregated Accounts	-	
Deposited in cleared swaps customer segregated accounts at banks A. Cash	\$	1,970,517,520 8600
B. Securities representing investments of cleared swaps customers' funds (at market)	• -	0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	-	58,795,632 8620
Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accour	- nts	
A. Cash		1,403,810,261 8630
B. Securities representing investments of cleared swaps customers' funds (at market)	-	4,928,423,139 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	-	4,475,512,612 8650
Net settlement from (to) derivatives clearing organizations	-	11,414,342 8660
). 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
. Net equities with other FCMs	-	
A. Net liquidating equity		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
2. Cleared swaps customer funds on hand (describe:)	-	0 8715
. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	12,848,473,506 8720
Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	1,038,562,132 8730
. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	620,020,347 8760
. Excess (deficiency) funds in cleared swaps customer segregated accounts over	-	
(under) Management Target Excess	\$	418,541,785 8770

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