SUPPLEMENT TO

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### FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II CSE

BROKER OR DEALER	_	0.410.010.4
J.P. MORGAN SECURITIES LLC	as of	04/30/21

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

1. Net ledger balance         \$ 20,510,223,555   70,000   70	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)	
Securities (at market)   25,62,471,778   700	1. Net ledger balance	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market         (1,158,131,246)         7030           3. Exchange traded options         2,523,909,050         7032           A. Add market value of open option contracts purchased on a contract market         2,523,909,050         7033           4. Net equity (deficit) (add lines 1, 2, and 3)         44,331,220,368         7040           5. Accounts liquidating to a deficit and accounts with debit balances         - gross amount         336,025,885         7045           Less: amount offset by customer owned securities         336,025,885         7045         30,934,855         7050           6. Amount required to be segregated (add lines 4 and 5)         44,962,165,723         7060           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts         877,229,393         7070           8. Securities representing investments of customers' funds (at market)         3,721,125,801         7020           9. Margins on deposit with derivatives clearing organizations of contract markets         \$ 19,191,04148         7100           C. Securities representing investments of customers' funds (at market)         9,0448,511         7110           9. Net settlement from (to) derivatives clearing organizations of contract markets         19,191,04148         7100           10. Exchange traded options	A. Cash	\$ <b>20,510,223,555</b> 7010
3. Exchange traded options         2,523,909,050 [7032]           A. Add market value of open option contracts purchased on a contract market         2,523,290,250 [7033]           4. Net equity (deficit) (add lines 1, 2, and 3)         44,931,220,868 [7040]           5. Accounts liquidating to a deficit and accounts with debit balances         336,025,885 [7045]           2 gross amount         336,025,885 [7045]           4. Amount required to be segregated (add lines 4 and 5)         7050           5. Amount required to be segregated (add lines 4 and 5)         44,962,165,723 [7060]           6. Amount required to be segregated (add lines 4 and 5)         44,962,165,723 [7060]           7. Deposited in segregated funds bank accounts         877,229,383 [7070]           8. Securities representing investments of customers' funds (at market)         100,047,700 [7080]           6. Securities held for particular customers or option customers in lieu of cash (at market)         3,721,125,801 [7080]           8. Margins on deposit with derivatives clearing organizations of contract markets         19,191,041,246 [700]           A. Cash         \$ 19,191,041,246 [700]           B. Securities representing investments of customers' funds (at market)         9,133,368,847 [710]           C. Securities held for particular customers or option customers in lieu of cash (at market)         9,133,368,847 [710]           S. Nationage traded options         2,233,909,050 [7132] </td <td>B. Securities (at market)</td> <td><b>25,562,471,779</b> 7020</td>	B. Securities (at market)	<b>25,562,471,779</b> 7020
A. Add market value of open option contracts purchased on a contract market         2,523,909,050         703           B. Deduct market value of open option contracts granted (sold) on a contract market         (2,507,252,270)         703           4. Net equity (deficit) (add lines 1, 2, and 3)         Total part of the particular decounts with debit balances         704         704           - Accounts liquidating to a deficit and accounts with debit balances         7045         7045         7045           Less: amount offset by customer owned securities         305,091,003         7047         30,934,855         705           6. Amount required to be segregated (add lines 4 and 5)         44,962,165,723         705           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts           8. Securities representing investments of customers' funds (at market)         100,047,700         7080           8. Securities representing investments of customers in lieu of cash (at market)         9,19,19,104,124         710           6. Securities representing investments of customers' funds (at market)         9,139,368,407         710           7. Securities representing investments of customers in lieu of cash (at market)         9,139,368,407         710           8. Securities representing investments of customers funds (at market)         2,523,909,60         71 </td <td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td> <td><b>(1,158,131,246)</b> 7030</td>	2. Net unrealized profit (loss) in open futures contracts traded on a contract market	<b>(1,158,131,246)</b> 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) 4. Net equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  Less: amount offset by customer owned securities 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) 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) 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) 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. Value of open long option contracts C. Securities held for particular customers or option customers in lieu of cash (at market) B. Value of open long option contracts 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 cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers	3. Exchange traded options	
4. Net equity (deficit) (add lines 1, 2, and 3)  5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  Less: amount offset by customer owned securities  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)  9. Net settlement from (to) derivatives clearing organizations of contract markets  A. Cash  B. Securities representing investments of customers in lieu of cash (at market)  C. Securities representing investments of customers in lieu of cash (at market)  S. Halve of open long option contracts  A. Value of open short option contracts  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)  D. Value of open short option contracts  A. Net liquidating equity  B. Securities representing investments of customers in lieu of cash (at market)  C. Securities held for particular customers or option customers	A. Add market value of open option contracts purchased on a contract market	<b>2,523,909,050</b> 7032
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount         336,025,885         7045           Less: amount offset by customer owned securities         ( 305,091,030) 7047         30,934,855         7050           6. Amount required to be segregated (add lines 4 and 5)         \$ 44,962,155,723         7060           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts           A. Cash         877,229,393         7070           B. Securities representing investments of customers' funds (at market)         100,047,700         7080           C. Securities held for particular customers or option customers in lieu of cash (at market)         3,721,125,801         7080           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 19,191,041,246         7100           8. Securities representing investments of customers' funds (at market)         940,648,513         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         9,138,368,847         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         ( 1,2,238,809)         7132           1. Net lequilities with other FCMS           A. Value of open short option contracts         2,5	B. Deduct market value of open option contracts granted (sold) on a contract market	( <b>2,507,252,270</b> ) 7033
Less: amount offset by customer owned securities   306,091,030   7047   30,934,855   7050   6. Amount required to be segregated (add lines 4 and 5)   7047   7047   7047   7047   7047   7047   7047   7047   7047   7047   7047   7047   7047   7047   7048   7047   7048	4. Net equity (deficit) (add lines 1, 2, and 3)	<b>44,931,220,868</b> 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)       \$ 44,962,155,723       7060         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts         A. Cash       877,229,393       7070         B. Securities representing investments of customers' funds (at market)       100,047,700       7080         C. Securities held for particular customers or option customers in lieu of cash (at market)       3,721,125,801       7080         8. Margins on deposit with derivatives clearing organizations of contract markets       4. Cash       \$ 19,191,041,246       7100         B. Securities representing investments of customers' funds (at market)       940,648,513       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       9,138,368,847       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       4,2523,909,050       7130         10. Exchange traded options       2,523,909,050       732         A. Value of open long option contracts       2,523,909,050       733         B. Value of open short option contracts       2,523,909,050       733         11. Net equities with other FCMs       2,523,909,050       733         A. Net liquidating equity       0 7140         B. Securities representing investments of customers' f	- gross amount	5
6. Amount required to be segregated (add lines 4 and 5)         \$ 44,962,155,723         7060           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts           A. Cash         877,229,393         7070           B. Securities representing investments of customers' funds (at market)         100,047,700         7080           C. Securities held for particular customers or option customers in lieu of cash (at market)         3,721,125,801         7090           8. Margins on deposit with derivatives clearing organizations of contract markets         19,191,041,246         7100           8. Securities representing investments of customers' funds (at market)         940,648,513         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         9,138,368,847         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         2,523,909,050         7130           10. Exchange traded options         2,523,909,050         7132           8. Value of open long option contracts         2,523,909,050         7132           9. Value of open short option contracts         2,523,909,050         7133           11. Net equities with other FCMs         2,523,909,050         7133           A. Net liquidating equity         0         7140		_
FUNDS IN SEGREGATED ACCOUNTS   To Deposited in segregated funds bank accounts   To Deposited in segregation (subtract line 6 from line 13)   To Deposited in segregation in segregation   To Deposited in segregation   To Deposite in segregation   To Deposite in segregation   To Deposited in segregation   To Deposite in segregation	Less: amount offset by customer owned securities ( 305,091,030 ) 7047	<b>30,934,855</b> 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) 3,721,125,801 7000 8. Margins on deposit with derivatives clearing organizations of contract markets 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) 940,648,513 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 9,138,368,847 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (142,238,809) 7130 10. Exchange traded options A. Value of open long option contracts (2,523,909,050) 7132 B. Value of open short option contracts (2,523,909,050) 7132 11. Net equities with other FCMs A. Net liquidating equity A. Set equities representing investments of customers' funds (at market) D. Securities representing investments of customers' funds (at market) D. Securities held for particular customers or option customers in lieu of cash (at market) D. Securities held for particular customers or option customers in lieu of cash (at market) D. Titol	6. Amount required to be segregated (add lines 4 and 5)	<b>\$</b> 44,962,155,723
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) 3,721,125,801 7000 8. Margins on deposit with derivatives clearing organizations of contract markets 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) 940,648,513 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 9,138,368,847 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (142,238,809) 7130 10. Exchange traded options A. Value of open long option contracts (2,523,909,050) 7132 B. Value of open short option contracts (2,523,909,050) 7132 11. Net equities with other FCMs A. Net liquidating equity A. Set equities representing investments of customers' funds (at market) D. Securities representing investments of customers' funds (at market) D. Securities held for particular customers or option customers in lieu of cash (at market) D. Securities held for particular customers or option customers in lieu of cash (at market) D. Titol	FUNDS IN SEGREGATED ACCOUNTS	
A. Cash         877,229,393         7070           B. Securities representing investments of customers' funds (at market)         100,047,700         7080           C. Securities held for particular customers or option customers in lieu of cash (at market)         3,721,125,801         7090           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 19,191,041,246         7100           B. Securities representing investments of customers' funds (at market)         940,648,513         710           C. Securities held for particular customers or option customers in lieu of cash (at market)         9,138,368,847         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         (142,238,809)         7130           10. Exchange traded options         2,523,909,050         7132           B. Value of open long option contracts         2,523,909,050         7132           B. Value of open short option contracts         2,523,909,050         7132           11. Net equities with other FCMs         2,523,909,050         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)         1 2,702,977,133         7150           12. Segre		
B. Securities representing investments of customers' funds (at market)         100,047,700         7080           C. Securities held for particular customers or option customers in lieu of cash (at market)         3,721,125,801         7090           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 19,191,041,246         7100           B. Securities representing investments of customers' funds (at market)         940,648,513         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         9,138,368,847         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         (142,238,609)         7130           10. Exchange traded options         4. Value of open long option contracts         2,523,909,050         7132           B. Value of open short option contracts         2,523,909,050         7132           B. Securities with other FCMs         4. 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)         1         7170           C. Securities held for particular customers or option customers in lieu of cash (at market)         1         7170           T. Segregated funds on hand (describe:         1 <td>7. Deposited in segregated funds bank accounts</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)         3,721,125,801         7090           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 19,191,041,246         7100           A. Cash         \$ 19,191,041,246         7100           B. Securities representing investments of customers' funds (at market)         940,648,513         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         9,138,368,847         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         (142,238,809)         7130           10. Exchange traded options         A. Value of open long option contracts         2,523,909,050         7132           B. Value of open short option contracts         2,523,909,050         7132           11. Net equities with other FCMs         4. 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)         10 7160           12. Segregated funds on hand (describe:         ) 12,702,977,133         7150           13. Total amount in segregation (add lines 7 through 12)         46,545,856,604         7180           14. Excess (deficiency) funds in segregation (subtract l		
8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 19,191,041,246 7100         A. Cash       \$ 940,648,513 7110         B. Securities representing investments of customers' funds (at market)       940,648,513 7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       9,138,368,847 7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (142,238,809) 7130         10. Exchange traded options       2,523,909,050 7132         A. Value of open long option contracts       2,523,909,050 7132         B. Value of open short option contracts       2,523,909,050 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         12. Segregated funds on hand (describe:       12,702,977,133 7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604 7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       1,583,700,881 7190         15. Management Target Amount for Excess funds in segregation       3 899,243,114 7194	, ,	
A. Cash       \$ 19,191,041,246       7100         B. Securities representing investments of customers' funds (at market)       940,648,513       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       9,138,368,847       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (142,238,809)       7130         10. Exchange traded options       2,523,909,050       7132         B. Value of open long option contracts       2,523,909,050       7132         B. Value of open short option contracts       (2,507,252,270)       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:       ) 12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194		3,721,125,801 7090
B. Securities representing investments of customers' funds (at market)       940,648,513       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       9,138,368,847       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (142,238,809)       7130         10. Exchange traded options       2,523,909,050       7132         B. Value of open long option contracts       (2,507,252,270)       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:       12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194		
C. Securities held for particular customers or option customers in lieu of cash (at market)       9,138,368,847       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (142,238,809)       7130         10. Exchange traded options       2,523,909,050       7132         A. Value of open long option contracts       2,523,909,050       7132         B. Value of open short option contracts       (2,507,252,270)       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       7170         12. Segregated funds on hand (describe:       )       12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194		
9. Net settlement from (to) derivatives clearing organizations of contract markets       (142,238,809)       7130         10. Exchange traded options       2,523,909,050       7132         A. Value of open long option contracts       (2,507,252,270)       7132         B. Value of open short option contracts       (2,507,252,270)       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:       )       12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194	, ,	
10. Exchange traded options       2,523,909,050       7132         A. Value of open long option contracts       (2,523,909,050       7132         B. Value of open short option contracts       (2,507,252,270)       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:       )       12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194		
A. Value of open long option contracts  B. Value of open short option contracts  C. 2,507,252,270) 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  17. 22. Segregation (subtract line 6 from line 13)  18. Management Target Amount for Excess funds in segregation  18. Value of open long option (7132)  19. (2,507,252,270) 7133  19. (14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		<b>(142,238,809)</b> 7130
B. Value of open short option contracts       ( 2,507,252,270) 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: )       ) 12,702,977,133 7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604 7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881 7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114 7194	· ·	
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:       )       12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194		
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:       ) 12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194	·	(
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)       10       7170         12. Segregated funds on hand (describe:       )       12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194	•	•
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. 17. 17. 17. 17. 17. 17. 17. 17. 17.		
12. Segregated funds on hand (describe:       )       12,702,977,133       7150         13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194	, ,	
13. Total amount in segregation (add lines 7 through 12)       46,545,856,604       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,583,700,881       7190         15. Management Target Amount for Excess funds in segregation       \$ 899,243,114       7194		
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 1,583,700,881 7190  15. Management Target Amount for Excess funds in segregation \$ 899,243,114		
15. Management Target Amount for Excess funds in segregation \$ 899,243,114 7194		
16. Excess (detrciency) funds in segregation over (under) Management Target Amount Excess \$ 684,457,767 7198		. — — — —
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b>684,457,767</b> 7198

# SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT 5/25/121 3:14 PM PART II CSE Status: Accepted

BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	04/30/21

## 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	\$	<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

## SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORTE: 5/25/121 3:14 PM PART II CSE Status: Accepted

BROKER OR DEALER	,	0.4/0.0/0.4
J.P. MORGAN SECURITIES LLC	as of	04/30/21

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

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUN	NTS				
Amount required to be set aside pursuant to law, rule or regulation of	a foreign governmen	t			
or a rule of a self-regulatory organization authorized thereunder			\$	73	305
1. Net ledger balance - Foreign Futures and Foreign Option Trading	- All Customers				
A. Cash			\$	<b>4,303,263,720</b> 73	315
B. Securities (at market)				<b>2,029,877,202</b> 73	317
2. Net unrealized profit (loss) in open futures contracts traded on a fo	reign board of trade			<b>530,953,907</b> 73	325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign b	oard of trade			<b>63,997,000</b> 73	335
B. Market value of open contracts granted (sold) on a foreign boar	d of trade			<b>(6,837,121)</b> 73	337
4. Net equity (deficit) (add lines 1. 2. and 3.)			\$	<b>6,921,254,708</b> 73	345
5. Accounts liquidating to a deficit and accounts with					
debit balances - gross amount	\$	<b>20,356,453</b> 735	1		
Less: amount offset by customer owned securities	(	<b>14,872,104</b> ) 735	2	<b>5,484,349</b> 73	354
6. Amount required to be set aside as the secured amount - Net Liqu	idating Equity Method	(add lines 4 and 5)	\$	<b>6,926,739,057</b> 73	355
7. Greater of amount required to be set aside pursuant to foreign juris	sdiction (above) or line	e 6.	\$	<b>6,926,739,057</b> 73	360

eFOCUS 5/25/2021

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

Date:5/25/121	3:14	PΜ
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BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	04/30/21

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

FUNDS DEPOSIT	ED IN SEPARATE REGULATION 30.7 AC	COUNTS		_		
1. Cash in banks						
A. Banks locate	d in the United States		\$	1,349,237,083	7500	
B. Other banks	qualified under Regulation 30.7					
Name(s):	CHASE	7510		125,683,144	7520 \$	<b>1,474,920,227</b> 7530
2. Securities						
A. In safekeepin	ng with banks located in the United States		\$	3,298,927,219	7540	
B. In safekeepin	ng with other banks qualified under Regula	tion 30.7				
Name(s):		7550		0	7560	<b>3,298,927,219</b> 7570
3. Equities with reg	gistered futures commission merchants					
A. Cash			\$	0	7580	
B. Securities				0	7590	
C. Unrealized ga	ain (loss) on open futures contracts			0	7600	
D. Value of long	option contracts			0	7610	
E. Value of shor	t option contracts		(	0	7615	<b>0</b> 7620
4. Amounts held by	y clearing organizations of foreign boards	of trade				
Name(s):		7630				
A. Cash			\$	0	7640	
B. Securities				0	7650	
C. Amount due t	to (from) clearing organizations - daily vari	ation		0	7660	
D. Value of long	option contracts			0	7670	
E. Value of shor	t option contracts		(	0	7675	<b>0</b> 7680
5. Amounts held by Name(s):	y members of foreign boards of trade  JPMS PLC	7690				
A. Cash			\$	2,060,246,248	7700	
B. Securities				37,216,597	7710	
C. Unrealized ga	ain (loss) on open futures contracts			530,953,907	7720	
D. Value of long	option contracts			63,997,000	7730	
E. Value of shor	t option contracts		(	(6,837,121)	7735	<b>2,685,576,631</b> 7740
6. Amounts with ot Name(s):	ther depositories designated by a foreign b	ooard of trade				<b>0</b> 7760
7. Segregated fund	ds on hand (describe:		)		•	0 7765
8. Total funds in se	eparate section 30.7 accounts				\$	7,459,424,077 7770
9. Excess (deficier	ncy) set Aside Funds for Secured Amount	(subtract Line 7	Secured		•	
Statement page	15 from Line 8)				\$	<b>532,685,020</b> 7380
10. Management T	arget Amount for Excess funds in separat	e section 30.7 a	accounts		\$	<b>242,435,867</b> 7780
11. Excess (deficie	ency) funds in separate 30.7 accounts over	r (under) Manaç	gement Ta	arget	\$	<b>290,249,153</b> 7785

# SUPPLEMENT TO Date: 5/25/121 3:14 PM FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II CSE

BROKER OR DEALER		
J.P. MORGAN SECURITIES LLC	as of	04/30/21

#### COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk Maintenance Margin	<b>51,443,218,521</b> 7415		
ii. Enter 8% of line A.i		4,115,457,482	7425
iii. Amount of Non-Customer Risk			
Maintenance Margin requirement	<b>7,519,417,538</b> 7435		[==]
iv. Enter 8% of line A.iii	-	601,553,403	7445
v. Add lines A.ii and A.iv.	-	4,717,010,885	7455
Minimum Dollar Amount Requirement	-	1,000,000	7465
Other NFA Requirement			7475

Enter the greatest of lines A, B or C

**4,717,010,885** 7490

**5,188,711,974** 7495

Note:

D. Minimum CFTC Net Capital

B.

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.

CFTC Early Warning Level

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

BROKER OR DEALER		0.4/0.0/0.4
J.P. MORGAN SECURITIES LLC	as of	04/30/21

## 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>14,469,574,857</b> 8500
B. Securities (at market)			<b>6,178,692,022</b> 8510
2. Net unrealized profit (loss) in open cleared swaps			<b>(1,451,395,920)</b> 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased			<b>42,461,388</b> 8530
B. Market value of open cleared swaps option contracts granted (sold)		(	<b>33,015,363</b> ) 8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$	<b>19,206,316,984</b> 8550
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	<b>34,235,988</b> 8560		
Less: amount offset by customer owned securities	( <b>32,153,059</b> ) 8570		<b>2,082,929</b> 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$	19,208,399,913 8590
Funds in Cleared Swaps Customer Segregated Accounts			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	<b>1,365,255,843</b> 8600
B. Securities representing investments of cleared swaps customers' funds (at market)			<b>50,936,450</b> 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			<b>868,359,294</b> 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps	customer segregated accounts		
A. Cash			<b>10,626,655,662</b> 8630
B. Securities representing investments of cleared swaps customers' funds (at market)			<b>2,028,892,404</b> 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			<b>5,310,332,728</b> 8650
9. Net settlement from (to) derivatives clearing organizations			(81,840,441) 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts			<b>42,461,388</b> 8670
B. Value of open cleared swaps short option contracts		(	<b>33,015,363)</b> 8680
11. Net equities with other FCMs			
A. Net liquidating equity			0 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
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)	<u> </u>	20,178,037,965 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		s —	969,638,052 8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		•	384,167,998 8760
		<b>—</b>	004,101,330
16. Excess (deficiency) funds in cleared swaps customer segregated account:	s over	e	E9E 470 0E4 0770
(under) Management Target Excess		\$	<b>585,470,054</b> 8770

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