

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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of

12/31/16

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	\$	10,166,380,526	7010
B. Securities (at market)		8,251,651,579	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(257,451,162)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,723,203,046	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,732,738,504)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,151,045,485	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		501,569,730	7045
Less: amount offset by customer owned securities	(435,962,126)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,216,653,089	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,361,592,872	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)		323,710,305	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,755,123,794	7100
B. Securities representing investments of customers' funds (at market)		1,502,550,352	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,446,714,061	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(2,421,318)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,723,203,046	7132
B. Value of open short option contracts	(1,732,738,504)	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: _____)		1,481,227,214	7150
13. Total amount in segregation (add lines 7 through 12)		19,858,961,822	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,642,308,733	7190
15. Management Target Amount for Excess funds in segregation	\$	1,001,915,922	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	640,392,811	7198

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2017-01-26 06:59PM EST
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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	\$	1,955,259,631	7315
B. Securities (at market)		1,724,036,474	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		418,231,039	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		64,246,838	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(30,954,257)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,130,819,725	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	62,198,850	7351
Less: amount offset by customer owned securities	(61,847,885)	7352
		350,965	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,131,170,690	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,131,170,690	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	\$	2,062,498,515	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBG/HARRIS BANKS/CHASE		181,860,979	7520
	\$		2,244,359,494 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	172,301,548	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBG 30.7 FUNDS CUSTODY ACCOUNTS		199,705,429	7560
			372,006,977 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	\$	177,956,521	7700
B. Securities		1,352,029,496	7710
C. Unrealized gain (loss) on open futures contracts		419,819,400	7720
D. Value of long option contracts		64,246,838	7730
E. Value of short option contracts	((30,954,257)	7735
			1,983,097,998 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			
	\$	4,599,464,469	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	468,293,779	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	351,149,509	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	117,144,270	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 requirement 27,166,303,425 7415

ii. Enter 8% of line A.i

2,173,304,274 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 3,157,577,095 7435

iv. Enter 8% of line A.iii

252,606,168 7445

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

2,425,910,442 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

2,425,910,442 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

2,668,501,486 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	\$ 6,453,624,183	8500
B. Securities (at market)	3,280,596,524	8510
2. Net unrealized profit (loss) in open cleared swaps	158,537,333	8520
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased	0	8530
B. Market value of open cleared swaps option contracts granted (sold)	(0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 9,892,758,040	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 67,869,229	8560
Less: amount offset by customer owned securities	(67,526,532)	8570
	342,697	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$ 9,893,100,737	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$ 1,727,113,444	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)	112,497,848	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	5,346,980,422	8630
B. Securities representing investments of cleared swaps customers' funds (at market)	569,869,531	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	3,168,098,676	8650
9. Net settlement from (to) derivatives clearing organizations	(119,398,580)	8660
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
11. 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
12. Cleared swaps customer funds on hand (describe: _____)	0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$ 10,805,161,341	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 912,060,604	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$ 618,318,795	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$ 293,741,809	8770