

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

BROKER OR DEALER  
J.P. MORGAN SECURITIES LLC

as of 05/31/21

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	\$	23,524,828,326	7010
B. Securities (at market)		29,592,690,265	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(2,231,624,264)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,545,985,550	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,581,602,630)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		50,850,277,247	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		272,914,932	7045
Less: amount offset by customer owned securities	(	272,630,731)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	284,201	7050
		50,850,561,448	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		815,838,141	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)		6,541,730,269	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	22,235,409,239	7100
B. Securities representing investments of customers' funds (at market)		45,312	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		9,272,488,900	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		13,189,131	7130
10. Exchange traded options			
A. Value of open long option contracts		2,545,985,550	7132
B. Value of open short option contracts	(	2,581,602,630)	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: _____)		13,778,471,098	7150
13. Total amount in segregation (add lines 7 through 12)		52,621,555,010	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,770,993,562	7190
15. Management Target Amount for Excess funds in segregation	\$	1,017,011,229	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	753,982,333	7198

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2021-06-23 04:01PM EDT  
Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>05/31/21</u>
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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	\$	4,424,053,897	7315
B. Securities (at market)		1,869,857,073	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		652,560,828	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		77,670,189	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(6,618,623)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	7,017,523,364	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	217,592,999	7351
Less: amount offset by customer owned securities	(	7,646,540)	7352
		209,946,459	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	7,227,469,823	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	7,227,469,823	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	\$	2,016,985,350	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CHASE		47,625,577	7520
	\$		2,064,610,927
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,082,902,759	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			2,082,902,759
			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	\$	2,604,787,013	7700
B. Securities		37,079,314	7710
C. Unrealized gain (loss) on open futures contracts		652,560,828	7720
D. Value of long option contracts		77,670,189	7730
E. Value of short option contracts	(	(6,618,623)	7735
			3,365,478,721
			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		\$	7,512,992,407
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$	285,522,584
			7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	252,961,444
			7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	32,561,140
			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 52,884,322,465 7415

ii. Enter 8% of line A.i

4,230,745,797 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 9,062,449,624 7435

iv. Enter 8% of line A.iii

724,995,970 7445

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

4,955,741,767 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

4,955,741,767 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

5,451,315,944 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		\$ 15,167,733,269	8500
B. Securities (at market)		6,094,290,215	8510
2. Net unrealized profit (loss) in open cleared swaps		(2,196,938,924)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		48,885,019	8530
B. Market value of open cleared swaps option contracts granted (sold)		(40,820,150)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 19,073,149,429	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 43,831,191		8560
Less: amount offset by customer owned securities	(41,973,726)	1,857,465	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 19,075,006,894	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 794,737,099	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		250,221,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,149,453,177	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		11,707,026,081	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		1,374,984,097	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,944,837,038	8650
9. Net settlement from (to) derivatives clearing organizations		(185,187,766)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		48,885,019	8670
B. Value of open cleared swaps short option contracts		(40,820,150)	8680
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
12. Cleared swaps customer funds on hand (describe: _____ )		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 20,044,135,595	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 969,128,701	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 381,500,138	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 587,628,563	8770