

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

Date: 5/23/2019 4:14 PM

Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>04/30/19</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	\$	10,627,949,725	7010
B. Securities (at market)		10,304,360,870	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(266,498,631)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,784,591,557	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,403,791,860)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		21,046,611,661	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		275,912,242	7045
Less: amount offset by customer owned securities	(	241,963,667)	7047
		33,948,575	7050
6. Amount required to be segregated (add lines 4 and 5)			
	\$	21,080,560,236	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		2,457,528,927	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)		206,693,420	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	465,790,974	7100
B. Securities representing investments of customers' funds (at market)		8,683,180,294	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		9,126,929,996	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		76,856,827	7130
10. Exchange traded options			
A. Value of open long option contracts		1,784,591,557	7132
B. Value of open short option contracts	(	1,403,791,860)	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: _____)			
		970,737,454	7150
13. Total amount in segregation (add lines 7 through 12)			
		22,368,517,589	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	\$	1,287,957,353	7190
15. Management Target Amount for Excess funds in segregation			
	\$	1,054,028,012	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	233,929,341	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	\$	2,661,835,405	7315
B. Securities (at market)		1,558,891,407	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		2,992,587	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		91,617,209	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(12,837,905)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,302,498,703	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	87,805,175	7351
Less: amount offset by customer owned securities		(85,445,537)	7352
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,304,858,341	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,304,858,341	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	\$	1,868,999,365	7500
B. Other banks qualified under Regulation 30.7			
Name(s): Chase		212,404,611	7520
			\$ 2,081,403,976 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	927,018,899	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			927,018,899 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	\$	960,800,646	7700
B. Securities		631,872,509	7710
C. Unrealized gain (loss) on open futures contracts		1,989,178	7720
D. Value of long option contracts		91,617,209	7730
E. Value of short option contracts	(	(12,837,905)	7735
			1,673,441,637 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	\$	4,681,864,512	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	377,006,171	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	258,291,500	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	118,714,671	7785

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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		\$ 8,664,697,049	8500
B. Securities (at market)		5,061,330,914	8510
		(279,030,916)	8520
2. Net unrealized profit (loss) in open cleared swaps			
		0	8530
		(0)	8540
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)			
		\$ 13,446,997,047	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ 55,207,870	8560	
Less: amount offset by customer owned securities		(54,874,168)	8570
		333,702	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ 13,447,330,749	8590
<u>Funds in Cleared Swaps Customer Segregated Accounts</u>			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,083,159,972	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)		93,521,740	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		41,983,373	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		7,203,998,401	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,967,809,174	8650
9. Net settlement from (to) derivatives clearing organizations			
		(67,998,800)	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		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)			
		\$ 14,322,473,860	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ 875,143,111	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
		\$ 705,984,864	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
		\$ 169,158,247	8770