

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

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 06/30/21

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	\$	23,814,448,481	7010
B. Securities (at market)		25,820,400,430	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(3,167,829,349)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,770,994,656	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,941,903,580)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		46,296,110,638	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		563,253,431	7045
Less: amount offset by customer owned securities	(	435,256,856)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	127,996,575	7050
		46,424,107,213	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		831,529,261	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)		4,171,867,302	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	20,723,673,195	7100
B. Securities representing investments of customers' funds (at market)		805,553,301	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		8,731,262,115	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		7,245,311	7130
10. Exchange traded options			
A. Value of open long option contracts		2,770,994,656	7132
B. Value of open short option contracts	(	2,941,903,580)	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: _____)		12,917,271,015	7150
13. Total amount in segregation (add lines 7 through 12)		48,017,492,576	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,593,385,363	7190
15. Management Target Amount for Excess funds in segregation	\$	928,482,144	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	664,903,219	7198

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2021-07-26 07:38PM EDT
Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>06/30/21</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	\$ 5,456,411,789	7315
B. Securities (at market)	1,615,109,581	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(53,820,478)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	73,859,174	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(6,751,469)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 7,084,808,597	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 28,021,049	7351
Less: amount offset by customer owned securities	(25,610,447)	7352
	2,410,602	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 7,087,219,199	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 7,087,219,199	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	\$	2,164,707,265	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CHASE		209,237,550	7520
			\$ 2,373,944,815 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,411,822,938	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			2,411,822,938 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	\$	1,954,393,692	7700
B. Securities		851,202,454	7710
C. Unrealized gain (loss) on open futures contracts		(53,820,479)	7720
D. Value of long option contracts		73,859,174	7730
E. Value of short option contracts	(	(6,751,469)	7735
			2,818,883,372 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		\$	7,604,651,125 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$	517,431,926 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	248,052,672 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	269,379,254 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 51,955,203,290 7415

ii. Enter 8% of line A.i

4,156,416,263 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 8,760,788,644 7435

iv. Enter 8% of line A.iii

700,863,092 7445

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

4,857,279,355 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

4,857,279,355 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

5,343,007,290 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		\$ 16,127,319,957	8500
B. Securities (at market)		5,868,293,949	8510
2. Net unrealized profit (loss) in open cleared swaps		(2,873,568,807)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		65,571,444	8530
B. Market value of open cleared swaps option contracts granted (sold)		(56,370,094)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 19,131,246,449	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 77,034,440		8560
Less: amount offset by customer owned securities	(75,644,119)		8570
		1,390,321	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 19,132,636,770	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,682,390,810	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		54,674,118	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,241,094,276	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		10,189,858,430	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		2,524,970,835	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,627,199,673	8650
9. Net settlement from (to) derivatives clearing organizations		(175,980,376)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		65,571,444	8670
B. Value of open cleared swaps short option contracts		(56,370,094)	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)		\$ 20,153,409,116	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 1,020,772,346	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 382,652,735	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 638,119,611	8770