

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

Date: 3/23/2018 2:21 PM

Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>02/28/18</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	\$	10,829,420,974		7010
B. Securities (at market)		7,267,756,407		7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(204,823,583)		7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market		1,912,109,073		7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,800,302,517)		7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,004,160,354		7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount		314,177,226		7045
Less: amount offset by customer owned securities	(	309,843,265)		7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,008,494,315		7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash		3,420,091,288		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)		132,634,337		7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash	\$	481,743,648		7100
B. Securities representing investments of customers' funds (at market)		8,055,139,238		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,342,707,755		7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		238,863,964		7130
10. Exchange traded options				
A. Value of open long option contracts		1,912,109,073		7132
B. Value of open short option contracts	(	1,800,302,517)		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: _____)		792,414,315		7150
13. Total amount in segregation (add lines 7 through 12)		19,575,401,101		7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,566,906,786		7190
15. Management Target Amount for Excess funds in segregation	\$	855,403,480		7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	711,503,306		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	\$	2,606,991,838	7315
B. Securities (at market)		2,105,354,242	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		315,356,564	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		63,326,985	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(27,154,830)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	5,063,874,799	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	39,826,254	7351
Less: amount offset by customer owned securities		(38,623,489)	7352
		1,202,765	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,065,077,564	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,065,077,564	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	\$	2,532,634,947	7500
B. Other banks qualified under Regulation 30.7			
Name(s): Chase		170,304,008	7520
	\$		2,702,938,955
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	846,546,101	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			846,546,101
			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	\$	425,210,779	7700
B. Securities		1,257,964,513	7710
C. Unrealized gain (loss) on open futures contracts		311,103,798	7720
D. Value of long option contracts		63,326,985	7730
E. Value of short option contracts	(	(27,154,830)	7735
			2,030,451,245
			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			
	\$	5,579,936,301	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	514,858,737	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	430,531,593	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	84,327,144	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 28,579,027,482 7415

ii. Enter 8% of line A.i

2,286,322,199 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,469,670,966 7435

iv. Enter 8% of line A.iii

357,573,677 7445

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

2,643,895,876 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital

Enter the greatest of lines A, B or C

2,643,895,876 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

2,908,285,464 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		\$ 5,864,514,542	8500
B. Securities (at market)		3,734,742,819	8510
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2. Net unrealized profit (loss) in open cleared swaps		1,665,266,320	8520
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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
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4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 11,264,523,681	8550
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5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$	84,597,923	8560
Less: amount offset by customer owned securities		(83,842,081)	8570
		755,842	8580
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6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 11,265,279,523	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,714,374,842	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)		76,952,387	8620
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8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		1,862,128,983	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		5,013,569,425	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,657,790,431	8650
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9. Net settlement from (to) derivatives clearing organizations		(147,914,048)	8660
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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
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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
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12. Cleared swaps customer funds on hand (describe: _____)		0	8715
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13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 12,176,902,020	8720
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14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 911,622,497	8730
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15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 591,427,175	8760
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16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 320,195,322	8770