

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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 01/31/17

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	\$	10,833,178,502	7010
B. Securities (at market)		8,056,438,673	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(144,810,416)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,675,146,670	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,619,297,157)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,800,656,272	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		349,316,178	7045
Less: amount offset by customer owned securities	(	268,751,487)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,881,220,963	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,335,295,053	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)		343,838,240	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,000,470,154	7100
B. Securities representing investments of customers' funds (at market)		7,973,173,399	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,231,312,143	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		91,458,150	7130
10. Exchange traded options			
A. Value of open long option contracts		1,675,146,670	7132
B. Value of open short option contracts	(	1,619,297,157)	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: _____)		1,481,288,290	7150
13. Total amount in segregation (add lines 7 through 12)		20,512,684,942	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,631,463,979	7190
15. Management Target Amount for Excess funds in segregation	\$	1,038,467,154	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	592,996,825	7198

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2017-02-24 03:32PM EST  
Status: Accepted

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 01/31/17

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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BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>01/31/17</u>
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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	\$	2,505,419,424	7315
B. Securities (at market)		1,894,296,613	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		56,020,105	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		86,862,136	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(32,768,806)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,509,829,472	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	25,065,003	7351
Less: amount offset by customer owned securities		(24,746,031)	7352
		318,972	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,510,148,444	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,510,148,444	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	\$	2,097,729,643	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBG/HARRIS BANKS/CHASE		219,164,464	7520
	\$		2,316,894,107
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	123,668,846	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBG 30.7 FUNDS CUSTODY ACCOUNTS		283,643,352	7560
			407,312,198
			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	\$	664,904,388	7700
B. Securities		1,486,984,415	7710
C. Unrealized gain (loss) on open futures contracts		53,948,632	7720
D. Value of long option contracts		86,862,136	7730
E. Value of short option contracts	(	(32,768,806)	7735
			2,259,930,765
			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			
	\$		4,984,137,070
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$		473,988,626
			7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$		383,362,619
			7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$		90,626,007
			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 27,713,972,655 7415

ii. Enter 8% of line A.i

2,217,117,812 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,557,976,816 7435

iv. Enter 8% of line A.iii

364,638,145 7445

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

2,581,755,957 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

2,581,755,957 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

2,839,931,553 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		\$ <u>6,213,979,270</u>	<u>8500</u>
B. Securities (at market)		<u>3,346,115,593</u>	<u>8510</u>
2. Net unrealized profit (loss) in open cleared swaps			
		<u>545,060,185</u>	<u>8520</u>
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		<u>0</u>	<u>8530</u>
B. Market value of open cleared swaps option contracts granted (sold)		<u>(0)</u>	<u>8540</u>
4. Net equity (deficit) (add lines 1, 2, and 3)			
		\$ <u>10,105,155,048</u>	<u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ <u>51,294,431</u>	<u>8560</u>	
Less: amount offset by customer owned securities	<u>(50,398,820)</u>	<u>8570</u>	<u>895,611</u>
			<u>8580</u>
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ <u>10,106,050,659</u>	<u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ <u>1,594,778,815</u>	<u>8600</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>0</u>	<u>8610</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>129,994,961</u>	<u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		<u>5,608,991,854</u>	<u>8630</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>569,858,309</u>	<u>8640</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>3,216,120,632</u>	<u>8650</u>
9. Net settlement from (to) derivatives clearing organizations			
		<u>(109,107,998)</u>	<u>8660</u>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		<u>0</u>	<u>8670</u>
B. Value of open cleared swaps short option contracts		<u>(0)</u>	<u>8680</u>
11. Net equities with other FCMs			
A. Net liquidating equity		<u>0</u>	<u>8690</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>0</u>	<u>8700</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>0</u>	<u>8710</u>
12. Cleared swaps customer funds on hand (describe: _____ )			
		<u>0</u>	<u>8715</u>
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			
		\$ <u>11,010,636,573</u>	<u>8720</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ <u>904,585,914</u>	<u>8730</u>
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
		\$ <u>904,378,748</u>	<u>8760</u>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
		\$ <u>207,166</u>	<u>8770</u>