

Date: 9/24/120 5:37 PM
Status: Accepted

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

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 08/31/20

**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	\$	18,454,886,966	7010
B. Securities (at market)		30,231,005,566	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		463,228,233	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,541,303,065	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,447,177,643)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		49,243,246,187	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		277,245,603	7045
Less: amount offset by customer owned securities	(	275,007,117)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	49,245,484,673	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,381,779,676	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)		621,940,047	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,593,997,660	7100
B. Securities representing investments of customers' funds (at market)		8,592,148,390	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		15,239,208,504	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(49,108,360)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,541,303,065	7132
B. Value of open short option contracts	(	2,447,177,643)	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: _____)		14,369,857,015	7150
13. Total amount in segregation (add lines 7 through 12)		51,843,948,354	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,598,463,681	7190
15. Management Target Amount for Excess funds in segregation	\$	1,969,819,387	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	628,644,294	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	\$ <u>0</u> 7200
2. Funds in segregated accounts	
A. Cash	\$ <u>0</u> 7210
B. Securities (at market)	<u>0</u> 7220
C. Total	<u>0</u> 7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)	\$ <u>0</u> 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	\$	4,009,813,206	7315
B. Securities (at market)		2,079,120,182	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(212,842,420)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		15,661,779	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(7,354,618)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	5,884,398,129	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	18,369,417	7351
Less: amount offset by customer owned securities	(	17,207,464)	7352
		1,161,953	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,885,560,082	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,885,560,082	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	\$	1,931,164,424	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): CHASE		265,303,224	7520	\$ 2,196,467,648 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	1,978,897,443	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s):		0	7560	1,978,897,443 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):				
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				
A. Cash	\$	2,285,158,381	7700	
B. Securities		100,222,739	7710	
C. Unrealized gain (loss) on open futures contracts		(212,842,420)	7720	
D. Value of long option contracts		15,661,779	7730	
E. Value of short option contracts		(7,354,618)	7735	2,180,845,861 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 0				0 7760
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7. Segregated funds on hand (describe: _____)

				0 7765
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8. Total funds in separate section 30.7 accounts

	\$	6,356,210,952	7770	
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9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)

	\$	470,650,870	7380	
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10. Management Target Amount for Excess funds in separate section 30.7 accounts

	\$	235,422,403	7780	
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11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

	\$	235,228,467	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 52,919,175,115 7415

ii. Enter 8% of line A.i

4,233,534,009 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 8,048,555,028 7435

iv. Enter 8% of line A.iii

643,884,402 7445

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

4,877,418,411 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

4,877,418,411 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

5,365,160,252 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		\$	16,190,254,537 8500
B. Securities (at market)			6,098,004,277 8510
2. Net unrealized profit (loss) in open cleared swaps			(2,337,209,045) 8520
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)		\$	19,951,049,769 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	49,824,028	8560
Less: amount offset by customer owned securities	(	42,360,474)	8570
			7,463,554 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$	19,958,513,323 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	3,559,949,497 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)			352,885,655 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash			6,176,058,212 8630
B. Securities representing investments of cleared swaps customers' funds (at market)			5,225,247,394 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			5,745,118,147 8650
9. Net settlement from (to) derivatives clearing organizations			(6,092,804) 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)		\$	21,053,166,101 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$	1,094,652,778 8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$	698,547,966 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$	396,104,812 8770