

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

Date: 8/23/2017 4:40 PM

Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>07/31/17</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	\$	9,049,243,386	7010
B. Securities (at market)		6,784,993,332	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		194,846,887	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		991,713,414	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,085,174,251)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		15,935,622,768	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		250,115,216	7045
Less: amount offset by customer owned securities	(	158,921,655)	7047
		91,193,561	7050
6. Amount required to be segregated (add lines 4 and 5)			
	\$	16,026,816,329	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,318,785,091	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)		121,932,758	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,044,464,187	7100
B. Securities representing investments of customers' funds (at market)		6,366,359,794	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		5,883,057,524	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		(326,707)	7130
10. Exchange traded options			
A. Value of open long option contracts		991,713,414	7132
B. Value of open short option contracts	(	1,085,174,251)	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: _____)			
		780,003,051	7150
13. Total amount in segregation (add lines 7 through 12)			
		17,420,814,861	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	\$	1,393,998,532	7190
15. Management Target Amount for Excess funds in segregation			
	\$	881,474,898	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	512,523,634	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	\$	3,180,739,113	7315
B. Securities (at market)		1,460,627,994	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(330,846,391)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		86,257,531	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(50,792,885)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,345,985,362	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	39,079,104	7351
Less: amount offset by customer owned securities		(38,595,632)	7352
		483,472	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,346,468,834	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,346,468,834	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	\$	2,157,886,765	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CIBG/HARRIS BANKS/CHASE</u>		185,478,078	7520
			\$ 2,343,364,843 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	189,791,467	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>CIBG 30.7 FUNDS CUSTODY ACCOUNTS</u>		0	7560
			189,791,467 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	\$	4,017,800	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - daily variation		229,775	7660
D. Value of long option contracts		0	7670
E. Value of short option contracts	(	0)	7675
			4,247,575 7680
5. Amounts held by members of foreign boards of trade			
Name(s): <u>JPMS PLC</u>			7690
A. Cash	\$	1,271,010,673	7700
B. Securities		1,270,178,403	7710
C. Unrealized gain (loss) on open futures contracts		(333,955,061)	7720
D. Value of long option contracts		86,257,531	7730
E. Value of short option contracts	(	(50,792,885)	7735
			2,242,698,661 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>0</u>			7750
			0 7760
7. Segregated funds on hand (describe: _____)			
			0 7765
8. Total funds in separate section 30.7 accounts	\$	4,780,102,546	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	433,633,712	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	369,449,851	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	64,183,861	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 27,123,923,288 [7415]

ii. Enter 8% of line A.i

2,169,913,863 [7425]

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,295,064,144 [7435]

iv. Enter 8% of line A.iii

343,605,132 [7445]

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

2,513,518,995 [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

2,513,518,995 [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

2,764,870,895 [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		\$ 8,067,978,482	8500
B. Securities (at market)		3,924,314,285	8510
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2. Net unrealized profit (loss) in open cleared swaps		(576,957,103)	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)		\$ 11,415,335,664	8550
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5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ 29,216,541		8560
Less: amount offset by customer owned securities	(28,971,586)		8570
		244,955	8580
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6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 11,415,580,619	8590
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<u>Funds in Cleared Swaps Customer Segregated Accounts</u>			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,574,540,461	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)		79,790,768	8620
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8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		3,474,252,227	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		3,409,011,579	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,844,523,517	8650
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9. Net settlement from (to) derivatives clearing organizations		(19,738,414)	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			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: _____)			8715
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13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 12,362,380,138	8720
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14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 946,799,519	8730
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15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 713,473,789	8760
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16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 233,325,730	8770