

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

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 03/31/21

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	\$	23,428,262,277	7010
B. Securities (at market)		23,682,631,391	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(3,594,129,224)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,584,758,158	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(2,484,796,845)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		43,616,725,757	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		658,659,946	7045
Less: amount offset by customer owned securities	(422,876,492)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	43,852,509,211	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		2,549,270,258	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)		3,100,157,273	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	18,200,785,830	7100
B. Securities representing investments of customers' funds (at market)		798,773,371	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		9,954,788,217	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(138,295,341)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,584,758,158	7132
B. Value of open short option contracts	(2,484,796,845)	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: _____)		10,627,685,903	7150
13. Total amount in segregation (add lines 7 through 12)		45,193,126,824	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,340,617,613	7190
15. Management Target Amount for Excess funds in segregation	\$	877,050,184	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	463,567,429	7198

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2021-04-23 02:43PM EDT
Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>03/31/21</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	\$ 4,351,909,943	7315
B. Securities (at market)	2,023,794,784	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	267,775,553	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	49,417,051	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(10,167,570)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 6,682,729,761	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 39,588,205	7351
Less: amount offset by customer owned securities	(38,174,023)	7352
	1,414,182	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 6,684,143,943	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 6,684,143,943	7360

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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	\$	<u>1,649,578,893</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CHASE</u>		<u>102,464,464</u>	<u>7520</u>
			\$ <u>1,752,043,357</u> <u>7530</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>3,100,963,083</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		<u>0</u>	<u>7560</u>
			<u>3,100,963,083</u> <u>7570</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>0</u>	<u>7580</u>
B. Securities		<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts		<u>0</u>	<u>7600</u>
D. Value of long option contracts		<u>0</u>	<u>7610</u>
E. Value of short option contracts		<u>(0)</u>	<u>7615</u>
			<u>0</u> <u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____			<u>7630</u>
A. Cash	\$	<u>0</u>	<u>7640</u>
B. Securities		<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation		<u>0</u>	<u>7660</u>
D. Value of long option contracts		<u>0</u>	<u>7670</u>
E. Value of short option contracts		<u>(0)</u>	<u>7675</u>
			<u>0</u> <u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s): <u>JPMS PLC</u>			<u>7690</u>
A. Cash	\$	<u>1,018,701,169</u>	<u>7700</u>
B. Securities		<u>1,037,644,002</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>268,396,753</u>	<u>7720</u>
D. Value of long option contracts		<u>49,417,051</u>	<u>7730</u>
E. Value of short option contracts		<u>(10,167,570)</u>	<u>7735</u>
			<u>2,363,991,405</u> <u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>0</u>			<u>7750</u>
			<u>0</u> <u>7760</u>
7. Segregated funds on hand (describe: _____)			
			<u>0</u> <u>7765</u>
8. Total funds in separate section 30.7 accounts		\$	<u>7,216,997,845</u> <u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>532,853,902</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	<u>233,945,038</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	<u>298,908,864</u>	<u>7785</u>

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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 50,320,758,240 7415

ii. Enter 8% of line A.i

4,025,660,659 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 7,938,582,031 7435

iv. Enter 8% of line A.iii

635,086,562 7445

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

4,660,747,221 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

4,660,747,221 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

5,126,821,943 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		\$ 14,017,038,625	8500
B. Securities (at market)		6,228,268,132	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,672,070,560)	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)		\$ 18,573,236,197	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 44,061,612		8560
Less: amount offset by customer owned securities	(43,016,798)	1,044,814	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 18,574,281,011	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,238,615,322	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)		1,185,943,132	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		8,993,408,245	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		2,015,464,041	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		5,042,325,000	8650
9. Net settlement from (to) derivatives clearing organizations		79,685,360	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)		\$ 19,555,441,100	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 981,160,089	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 371,485,620	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 609,674,469	8770