

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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 07/31/16

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	\$	7,763,590,392	7010
B. Securities (at market)		8,826,599,636	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		1,975,436,453	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,904,427,702	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,972,869,329)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,497,184,854	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		254,322,278	7045
Less: amount offset by customer owned securities	(	245,979,335)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,342,943	7050
		18,505,527,797	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,898,113,672	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)		554,787,619	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	4,813,949,296	7100
B. Securities representing investments of customers' funds (at market)		2,801,235,710	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,224,240,765	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		51,874,828	7130
10. Exchange traded options			
A. Value of open long option contracts		1,904,427,702	7132
B. Value of open short option contracts	(	1,972,869,329)	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: _____)		2,047,571,253	7150
13. Total amount in segregation (add lines 7 through 12)		20,323,331,516	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,817,803,719	7190
15. Management Target Amount for Excess funds in segregation	\$	925,276,390	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	892,527,329	7198

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2016-08-23 04:23PM EDT
Status: Accepted

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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	\$	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$	<u>1,668,159,305</u> <u>7315</u>
B. Securities (at market)		<u>1,627,090,811</u> <u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		<u>581,760,477</u> <u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade		<u>97,873,775</u> <u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade		<u>(23,189,818)</u> <u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	<u>3,951,694,550</u> <u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	<u>37,746,095</u> <u>7351</u>
Less: amount offset by customer owned securities		<u>(37,209,197)</u> <u>7352</u>
		<u>536,898</u> <u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	<u>3,952,231,448</u> <u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	<u>3,952,231,448</u> <u>7360</u>

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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	\$	<u>1,395,752,519</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CIBG/HARRIS BANKS/CHASE</u>		<u>228,332,574</u>	<u>7520</u>
	\$		<u>1,624,085,093</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>873,367,031</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>CIBG 30.7 FUNDS CUSTODY ACCOUNTS</u>		<u>0</u>	<u>7560</u>
			<u>873,367,031</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>
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>
5. Amounts held by members of foreign boards of trade			
Name(s): <u>JPMS PLC</u>			<u>7690</u>
A. Cash	\$	<u>444,533,005</u>	<u>7700</u>
B. Securities		<u>753,723,781</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>581,506,159</u>	<u>7720</u>
D. Value of long option contracts		<u>97,873,775</u>	<u>7730</u>
E. Value of short option contracts	(	<u>(23,189,818)</u>	<u>7735</u>
			<u>1,854,446,902</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>0</u>			<u>7750</u>
			<u>0</u>
7. Segregated funds on hand (describe: _____)			
			<u>0</u>
8. Total funds in separate section 30.7 accounts			
	\$	<u>4,351,899,026</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>399,667,578</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	<u>276,656,201</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	<u>123,011,377</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 25,300,234,485 7415

ii. Enter 8% of line A.i

2,024,018,759 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 3,214,377,784 7435

iv. Enter 8% of line A.iii

257,150,223 7445

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

2,281,168,982 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

2,281,168,982 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

2,509,285,880 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).