

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

Date: 3/25/2019 3:37
PM

Status: Accepted

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of

02/28/19

**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		\$	9,770,988,223 7010
B. Securities (at market)			9,918,831,630 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			578,383,630 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			1,420,435,426 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	1,271,260,572) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			20,417,378,337 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount			390,006,711 7045
Less: amount offset by customer owned securities	(		355,493,319) 7047
6. Amount required to be segregated (add lines 4 and 5)		\$	34,513,392 7050
			20,451,891,729 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			2,912,450,334 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)			279,107,251 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	228,280,826 7100
B. Securities representing investments of customers' funds (at market)			8,535,818,343 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			8,648,492,347 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(58,099,431) 7130
10. Exchange traded options			
A. Value of open long option contracts			1,420,435,426 7132
B. Value of open short option contracts		(	1,271,260,572) 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: _____)	)		991,232,032 7150
13. Total amount in segregation (add lines 7 through 12)			21,686,456,556 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	1,234,564,827 7190
15. Management Target Amount for Excess funds in segregation		\$	1,022,594,586 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	211,970,241 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

\$ 2,266,623,282 7315

B. Securities (at market)

1,901,710,379 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

361,741,820 7325

3. Exchange traded options

A. Market value of open option contracts purchased on a foreign board of trade

39,236,331 7335

B. Market value of open contracts granted (sold) on a foreign board of trade

(9,688,851) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.)

\$ 4,559,622,961 7345

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount

\$ 52,660,512 7351

Less: amount offset by customer owned securities

(52,282,689) 7352

377,823 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

\$ 4,560,000,784 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

\$ 4,560,000,784 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	\$	1,413,446,399	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>Chase</u>		382,730,397	7520
	\$		1,796,176,796
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,471,216,510	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		0	7560
			1,471,216,510
			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): <u>JPMS PLC</u>			7690
A. Cash	\$	955,453,633	7700
B. Securities		430,493,869	7710
C. Unrealized gain (loss) on open futures contracts		361,217,344	7720
D. Value of long option contracts		39,236,331	7730
E. Value of short option contracts	(	(9,688,851)	7735
			1,776,712,326
			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			
	\$	5,044,105,632	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	484,104,848	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	273,600,047	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	210,504,801	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

31,763,917,100 [7415]

ii. Enter 8% of line A.i

2,541,113,368 [7425]

iii. Amount of Non-Customer Risk

Maintenance Margin requirement

5,007,426,181 [7435]

iv. Enter 8% of line A.iii

400,594,094 [7445]

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

2,941,707,462 [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

2,941,707,462 [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

3,235,878,208 [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	\$	7,377,402,910	8500
B. Securities (at market)		4,437,087,160	8510
2. Net unrealized profit (loss) in open cleared swaps		921,037,001	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)	\$	12,735,527,071	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	50,409,176	8560
Less: amount offset by customer owned securities	(	50,270,692)	8570
		138,484	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	12,735,665,555	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,547,573,381	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)		201,791,178	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		2,223,989,718	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		5,276,096,307	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,235,295,983	8650
9. Net settlement from (to) derivatives clearing organizations		68,897,461	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)	\$	13,553,644,028	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	817,978,473	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	668,622,442	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	149,356,031	8770