

Date: 5/26/20 10:24
PM

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

Status: Accepted

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 04/30/20

**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	\$	17,683,788,646	7010
B. Securities (at market)		19,878,858,064	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		6,367,565,187	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		4,488,466,169	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	4,120,969,398)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		44,297,708,668	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		634,122,973	7045
Less: amount offset by customer owned securities	(	574,420,218)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	44,357,411,423	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,370,308,116	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)		905,573,390	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,155,912,468	7100
B. Securities representing investments of customers' funds (at market)		12,259,001,275	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		13,781,086,751	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		560,746,267	7130
10. Exchange traded options			
A. Value of open long option contracts		4,488,466,169	7132
B. Value of open short option contracts	(	4,120,969,398)	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: _____)		5,192,197,924	7150
13. Total amount in segregation (add lines 7 through 12)		46,592,322,962	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,234,911,539	7190
15. Management Target Amount for Excess funds in segregation	\$	1,774,296,457	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	460,615,082	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>	<u>7200</u>
2. Funds in segregated accounts				
A. Cash	\$	<u>0</u>	<u>7210</u>	
B. Securities (at market)			<u>0</u>	<u>7220</u>
C. Total				<u>0</u> <u>7230</u>
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$	<u>0</u>	<u>7240</u>

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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	\$	3,443,534,925	7315
B. Securities (at market)		1,761,791,903	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		125,453,646	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		45,999,182	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(22,644,272)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	5,354,135,384	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	221,374,111	7351
Less: amount offset by customer owned securities	(	211,501,064)	7352
		9,873,047	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,364,008,431	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,364,008,431	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	\$	2,366,990,962	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>Chase</u>		189,461,332	7520
			\$ 2,556,452,294 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	731,106,354	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		0	7560
			731,106,354 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	\$	1,164,827,780	7700
B. Securities		1,030,685,549	7710
C. Unrealized gain (loss) on open futures contracts		123,901,087	7720
D. Value of long option contracts		45,999,182	7730
E. Value of short option contracts	(	(22,644,272)	7735
			2,342,769,326 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		\$	5,630,327,974 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$	266,319,543 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	214,560,337 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	51,759,206 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	56,473,013,919	7415
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ii. Enter 8% of line A.i

	4,517,841,114	7425
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iii. Amount of Non-Customer Risk

Maintenance Margin requirement	8,327,177,064	7435
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iv. Enter 8% of line A.iii

	666,174,165	7445
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v. Add lines A.ii and A.iv.

	5,184,015,279	7455
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B. Minimum Dollar Amount Requirement

	1,000,000	7465
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C. Other NFA Requirement

		7475
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D. Minimum CFTC Net Capital

Enter the greatest of lines A, B or C

	5,184,015,279	7490
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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

	5,702,416,807	7495
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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	\$	15,959,277,700	8500
B. Securities (at market)		6,562,011,429	8510
2. Net unrealized profit (loss) in open cleared swaps		(3,144,413,643)	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)	\$	19,376,875,486	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	40,904,930	8560
Less: amount offset by customer owned securities	(	40,507,691)	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	19,377,272,725	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,300,638,918	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)		216,977,102	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		6,806,959,447	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		3,554,047,119	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		6,345,034,327	8650
9. Net settlement from (to) derivatives clearing organizations		(172,063,955)	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)	\$	21,051,592,958	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	1,674,320,233	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	678,204,545	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	996,115,688	8770