

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

Date: 9/26/2018 3:08
PM

Status: Scheduled

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of

08/31/18

**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	\$	14,195,952,019	7010
B. Securities (at market)		8,233,560,953	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(3,723,140,752)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,997,392,735	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,960,133,471)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,743,631,484	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		403,987,714	7045
Less: amount offset by customer owned securities	(	403,723,531)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	264,183	7050
		18,743,895,667	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,592,879,570	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)		118,362,832	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	558,850,988	7100
B. Securities representing investments of customers' funds (at market)		7,937,665,417	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		7,557,385,917	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(19,893,157)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,997,392,735	7132
B. Value of open short option contracts	(	1,960,133,471)	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: _____)		557,812,204	7150
13. Total amount in segregation (add lines 7 through 12)		20,340,323,035	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,596,427,368	7190
15. Management Target Amount for Excess funds in segregation	\$	890,335,044	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	706,092,324	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

\$ 2,574,986,865 7315

B. Securities (at market)

1,996,879,662 7317

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

170,866,144 7325

3. Exchange traded options

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

99,375,169 7335

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

(34,387,652) 7337

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

\$ 4,807,720,188 7345

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

\$ 130,125,804 7351

Less: amount offset by customer owned securities

(124,233,381) 7352

5,892,423 7354

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

\$ 4,813,612,611 7355

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

\$ 4,813,612,611 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	\$	1,811,793,645	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		271,587,585	7520
			\$ 2,083,381,230
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,045,025,860	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		0	7560
			1,045,025,860
			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): JPMS PLC _____			7690
A. Cash	\$	998,739,638	7700
B. Securities		951,019,656	7710
C. Unrealized gain (loss) on open futures contracts		172,717,854	7720
D. Value of long option contracts		99,375,169	7730
E. Value of short option contracts	(	(34,387,652)	7735
			2,187,464,665
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0 _____			7750
			0
			7760
7. Segregated funds on hand (describe: _____)			
			0
			7765
8. Total funds in separate section 30.7 accounts			
	\$	5,315,871,755	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	502,259,144	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	409,157,072	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	93,102,072	7785

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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	\$	6,403,389,553	8500
B. Securities (at market)		4,534,308,245	8510
2. Net unrealized profit (loss) in open cleared swaps		871,978,086	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)	\$	11,809,675,884	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	55,393,660	8560
Less: amount offset by customer owned securities	(	55,158,170)	8570
		235,490	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	11,809,911,374	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,970,517,520	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)		58,795,632	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		1,403,810,261	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		4,928,423,139	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,475,512,612	8650
9. Net settlement from (to) derivatives clearing organizations		11,414,342	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)	\$	12,848,473,506	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	1,038,562,132	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	620,020,347	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	418,541,785	8770