

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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 08/31/16

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	\$	9,521,830,132	7010
B. Securities (at market)		8,890,182,529	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(100,157,005)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,648,184,837	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,741,715,235)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,218,325,258	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		210,496,964	7045
Less: amount offset by customer owned securities	(185,964,304)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	24,532,660	7050
		18,242,857,918	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,641,735,229	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)		119,250,896	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,492,071,809	7100
B. Securities representing investments of customers' funds (at market)		5,004,471,070	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,288,634,353	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(47,895,506)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,648,184,837	7132
B. Value of open short option contracts	(1,741,715,235)	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: _____)		2,482,297,281	7150
13. Total amount in segregation (add lines 7 through 12)		19,887,034,734	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,644,176,816	7190
15. Management Target Amount for Excess funds in segregation	\$	912,142,896	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	732,033,920	7198

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2016-09-26 06:49PM EDT
Status: Scheduled

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as of 08/31/16

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	\$	1,823,530,161	7315
B. Securities (at market)		1,743,053,987	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		257,002,459	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		111,223,258	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(35,487,264)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,899,322,601	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	35,043,309	7351
Less: amount offset by customer owned securities		(34,944,746)	7352
		98,563	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,899,421,164	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,899,421,164	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	\$	1,551,666,099	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CIBG/HARRIS BANKS/CHASE</u>		127,715,733	7520
			\$ 1,679,381,832 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	772,880,434	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>CIBG 30.7 FUNDS CUSTODY ACCOUNTS</u>		0	7560
			772,880,434 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): _____			7690
A. Cash	\$	529,107,949	7700
B. Securities		970,173,552	7710
C. Unrealized gain (loss) on open futures contracts		257,033,136	7720
D. Value of long option contracts		111,223,258	7730
E. Value of short option contracts		(35,487,264)	7735
			1,832,050,631 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>JPMS PLC</u>			0 7750
7. Segregated funds on hand (describe: _____)			
			0 7765
8. Total funds in separate section 30.7 accounts			
	\$	4,284,312,897	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	384,891,733	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	272,959,481	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	111,932,252	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 requirement 25,278,546,513 7415

ii. Enter 8% of line A.i

2,022,283,721 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 3,042,420,386 7435

iv. Enter 8% of line A.iii

243,393,631 7445

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

2,265,677,352 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

2,265,677,352 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

2,492,245,087 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	\$	8,597,540,614	8500
B. Securities (at market)		3,356,365,204	8510
2. Net unrealized profit (loss) in open cleared swaps		(2,521,610,820)	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)	\$	9,432,294,998	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	27,345,697	8560
Less: amount offset by customer owned securities		(23,390,009)	8570
		3,955,688	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	9,436,250,686	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,567,314,976	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)		91,013,084	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		4,340,939,553	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		1,000,000,000	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,265,352,120	8650
9. Net settlement from (to) derivatives clearing organizations		33,825,715	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)	\$	10,298,445,448	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	862,194,762	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	660,537,548	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	201,657,214	8770