

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

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of	01/31/20
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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		\$ 12,716,227,193	7010
B. Securities (at market)		12,377,637,941	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(1,114,186,576)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,199,224,007	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,944,588,284)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		24,234,314,281	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		620,722,077	7045
Less: amount offset by customer owned securities	(611,217,251)	9,504,826	7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$ 24,243,819,107	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,809,370,519	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)		275,605,960	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 173,012,935	7100
B. Securities representing investments of customers' funds (at market)		10,924,664,732	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		10,746,832,965	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		(41,728,483)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,199,224,007	7132
B. Value of open short option contracts		(1,944,588,284)	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: _____)			
		1,355,199,017	7150
13. Total amount in segregation (add lines 7 through 12)			
		25,497,593,368	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$ 1,253,774,261	7190
15. Management Target Amount for Excess funds in segregation			
		\$ 969,752,764	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$ 284,021,497	7198

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2020-02-28 07:14PM EST
Status: Amendment - Submitted
Amendment: 1 of 1

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 01/31/20

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	\$	2,907,056,523	7315
B. Securities (at market)		1,544,834,258	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		298,332,004	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		64,997,481	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(12,115,307)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,803,104,959	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	120,016,460	7351
Less: amount offset by customer owned securities		(118,480,849)	7352
		1,535,611	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,804,640,570	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,804,640,570	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	\$	1,992,233,767	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>Chase</u>		216,334,690	7520
			\$ 2,208,568,457 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,355,030,853	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		0	7560
			1,355,030,853 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	\$	960,849,835	7700
B. Securities		189,803,405	7710
C. Unrealized gain (loss) on open futures contracts		296,857,370	7720
D. Value of long option contracts		64,997,481	7730
E. Value of short option contracts	((12,115,307)	7735
			1,500,392,784 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		\$	5,063,992,094 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$	259,351,524 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	192,185,623 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	67,165,901 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 39,647,945,450 7415

ii. Enter 8% of line A.i

3,171,835,636 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,455,364,260 7435

iv. Enter 8% of line A.iii

356,429,141 7445

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

3,528,264,777 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

3,528,264,777 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

3,881,091,255 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		\$ <u>11,453,623,881</u>	<u>8500</u>
B. Securities (at market)		<u>6,268,438,304</u>	<u>8510</u>
2. Net unrealized profit (loss) in open cleared swaps			
		<u>(829,181,133)</u>	<u>8520</u>
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		<u>0</u>	<u>8530</u>
B. Market value of open cleared swaps option contracts granted (sold)		<u>(0)</u>	<u>8540</u>
4. Net equity (deficit) (add lines 1, 2, and 3)			
		\$ <u>16,892,881,052</u>	<u>8550</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ <u>129,424,499</u>		<u>8560</u>
Less: amount offset by customer owned securities	<u>(124,098,026)</u>	<u>5,326,473</u>	<u>8580</u>
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ <u>16,898,207,525</u>	<u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ <u>2,989,062,310</u>	<u>8600</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>0</u>	<u>8610</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>14,826,705</u>	<u>8620</u>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		<u>642,202,087</u>	<u>8630</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>8,172,854,824</u>	<u>8640</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>6,253,611,600</u>	<u>8650</u>
9. Net settlement from (to) derivatives clearing organizations			
		<u>(218,492,949)</u>	<u>8660</u>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		<u>0</u>	<u>8670</u>
B. Value of open cleared swaps short option contracts		<u>(0)</u>	<u>8680</u>
11. Net equities with other FCMs			
A. Net liquidating equity		<u>0</u>	<u>8690</u>
B. Securities representing investments of cleared swaps customers' funds (at market)		<u>0</u>	<u>8700</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		<u>0</u>	<u>8710</u>
12. Cleared swaps customer funds on hand (describe: _____)			
		<u>0</u>	<u>8715</u>
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			
		\$ <u>17,854,064,577</u>	<u>8720</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ <u>955,857,052</u>	<u>8730</u>
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
		\$ <u>591,437,263</u>	<u>8760</u>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
		\$ <u>364,419,789</u>	<u>8770</u>