

Date:5/25/21 3:14 PM  
Status: Accepted

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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 04/30/21

**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	\$	20,510,223,555	7010
B. Securities (at market)		25,562,471,779	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,158,131,246)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,523,909,050	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,507,252,270)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		44,931,220,868	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		336,025,885	7045
Less: amount offset by customer owned securities	(	305,091,030)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	44,962,155,723	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		877,229,393	7070
B. Securities representing investments of customers' funds (at market)		100,047,700	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,721,125,801	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	19,191,041,246	7100
B. Securities representing investments of customers' funds (at market)		940,648,513	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		9,138,368,847	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(142,238,809)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,523,909,050	7132
B. Value of open short option contracts	(	2,507,252,270)	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: _____)		12,702,977,133	7150
13. Total amount in segregation (add lines 7 through 12)		46,545,856,604	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,583,700,881	7190
15. Management Target Amount for Excess funds in segregation	\$	899,243,114	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	684,457,767	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		4,303,263,720	\$		7315
B. Securities (at market)		2,029,877,202			7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		530,953,907			7325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade		63,997,000			7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(6,837,121)			7337
4. Net equity (deficit) (add lines 1. 2. and 3.)		6,921,254,708	\$		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	20,356,453			7351
Less: amount offset by customer owned securities	(	14,872,104)			7352
		5,484,349			7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		6,926,739,057	\$		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		6,926,739,057	\$		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	\$	1,349,237,083	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <b>CHASE</b>		125,683,144	7520
			\$ 1,474,920,227 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,298,927,219	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			3,298,927,219 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): <b>JPMS PLC</b>		7690	
A. Cash	\$	2,060,246,248	7700
B. Securities		37,216,597	7710
C. Unrealized gain (loss) on open futures contracts		530,953,907	7720
D. Value of long option contracts		63,997,000	7730
E. Value of short option contracts	(	(6,837,121)	7735
			2,685,576,631 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <b>0</b>		7750	0 7760
7. Segregated funds on hand (describe: _____ )			
			0 7765
8. Total funds in separate section 30.7 accounts		\$	7,459,424,077 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	532,685,020	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	242,435,867	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	290,249,153	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 51,443,218,521 7415

ii. Enter 8% of line A.i

4,115,457,482 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 7,519,417,538 7435

iv. Enter 8% of line A.iii

601,553,403 7445

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

4,717,010,885 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

4,717,010,885 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**

5,188,711,974 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	\$	14,469,574,857	8500	
B. Securities (at market)		6,178,692,022	8510	
2. Net unrealized profit (loss) in open cleared swaps		(1,451,395,920)	8520	
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased		42,461,388	8530	
B. Market value of open cleared swaps option contracts granted (sold)		(33,015,363)	8540	
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	19,206,316,984	8550	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	34,235,988	8560	
Less: amount offset by customer owned securities		(32,153,059)	8570	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	19,208,399,913	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash	\$	1,365,255,843	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		50,936,450	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		868,359,294	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		10,626,655,662	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		2,028,892,404	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		5,310,332,728	8650	
9. Net settlement from (to) derivatives clearing organizations		(81,840,441)	8660	
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts		42,461,388	8670	
B. Value of open cleared swaps short option contracts		(33,015,363)	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)	\$	20,178,037,965	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	969,638,052	8730	
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	384,167,998	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	585,470,054	8770	