

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

Date: 11/27/2017 2:55 PM

Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>10/31/17</u>
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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	\$ 11,059,127,457		
B. Securities (at market)	6,482,962,792		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(1,662,779,510)		
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	1,377,839,786		
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,498,299,249)		
4. Net equity (deficit) (add lines 1, 2, and 3)	15,758,851,276		
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	298,291,438		
Less: amount offset by customer owned securities	(230,950,657)		
6. Amount required to be segregated (add lines 4 and 5)	\$ 15,826,192,057		

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	3,354,002,399		
B. Securities representing investments of customers' funds (at market)	0		
C. Securities held for particular customers or option customers in lieu of cash (at market)	78,191,618		
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$ 832,374,105		
B. Securities representing investments of customers' funds (at market)	6,627,919,896		
C. Securities held for particular customers or option customers in lieu of cash (at market)	5,784,590,062		
9. Net settlement from (to) derivatives clearing organizations of contract markets	(69,031,481)		
10. Exchange traded options			
A. Value of open long option contracts	1,377,839,786		
B. Value of open short option contracts	(1,498,299,249)		
11. Net equities with other FCMs			
A. Net liquidating equity	0		
B. Securities representing investments of customers' funds (at market)	0		
C. Securities held for particular customers or option customers in lieu of cash (at market)	0		
12. Segregated funds on hand (describe: _____)	620,181,113		
13. Total amount in segregation (add lines 7 through 12)	17,107,768,249		
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 1,281,576,192		
15. Management Target Amount for Excess funds in segregation	\$ 870,440,563		
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ 411,135,629		

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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	\$	1,894,985,247	7315
B. Securities (at market)		2,070,468,489	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		989,127,484	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		129,335,592	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(56,722,338)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	5,027,194,474	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	26,007,027	7351
Less: amount offset by customer owned securities		(24,933,531)	7352
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,073,496	7354
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,028,267,970	7355
		5,028,267,970	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	\$	2,020,569,975	7500
B. Other banks qualified under Regulation 30.7			
Name(s): Chase		337,021,978	7520
			\$ 2,357,591,953 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	554,875,141	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			554,875,141 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	\$	4,017,800	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - daily variation		(247,600)	7660
D. Value of long option contracts		0	7670
E. Value of short option contracts	(0)	7675
			3,770,200 7680
5. Amounts held by members of foreign boards of trade			
Name(s): JPMS PLC		7690	
A. Cash	\$	76,291,041	7700
B. Securities		1,514,933,534	7710
C. Unrealized gain (loss) on open futures contracts		997,242,482	7720
D. Value of long option contracts		129,335,592	7730
E. Value of short option contracts	((56,722,338)	7735
			2,661,080,311 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	\$	5,577,317,605	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	549,049,635	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	427,402,777	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	121,646,858	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 26,973,399,397 [7415]

ii. Enter 8% of line A.i

2,157,871,952 [7425]

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,647,889,171 [7435]

iv. Enter 8% of line A.iii

371,831,134 [7445]

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

2,529,703,086 [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

2,529,703,086 [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

2,782,673,395 [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		\$ 8,298,797,638	8500
B. Securities (at market)		3,381,176,146	8510
2. Net unrealized profit (loss) in open cleared swaps		(469,806,462)	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)		\$ 11,210,167,322	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 21,234,416		8560
Less: amount offset by customer owned securities	(20,952,869)	281,547	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 11,210,448,869	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,682,195,402	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)		69,101,499	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		3,554,752,233	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		3,543,410,895	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,312,074,647	8650
9. Net settlement from (to) derivatives clearing organizations		(7,284,872)	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			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: _____)			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 12,154,249,804	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 943,800,935	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 700,653,054	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 243,147,881	8770