

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

Date: 6/25/2018 3:05 PM

Status: Accepted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>05/31/18</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	\$	12,325,271,639	7010
B. Securities (at market)		7,763,494,513	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(2,312,400,250)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,835,440,440	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,868,965,651)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		17,742,840,691	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		435,279,560	7045
Less: amount offset by customer owned securities	(	424,511,861)	7047
6. Amount required to be segregated (add lines 4 and 5)			
	\$	17,753,608,390	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,600,130,927	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)		191,910,715	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	40,534,241	7100
B. Securities representing investments of customers' funds (at market)		7,636,075,377	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,794,874,829	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		254,852,394	7130
10. Exchange traded options			
A. Value of open long option contracts		1,835,440,440	7132
B. Value of open short option contracts	(	1,868,965,651)	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: _____)			
		776,708,969	7150
13. Total amount in segregation (add lines 7 through 12)			
		19,261,562,241	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	\$	1,507,953,851	7190
15. Management Target Amount for Excess funds in segregation			
	\$	843,296,399	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	664,657,452	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	\$	1,776,430,578	7315
B. Securities (at market)		1,775,975,827	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		1,164,013,151	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		93,193,591	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(52,050,825)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	4,757,562,322	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	54,030,718	7351
Less: amount offset by customer owned securities		(51,729,992)	7352
		2,300,726	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,759,863,048	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,759,863,048	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	\$	1,924,602,471	7500
B. Other banks qualified under Regulation 30.7			
Name(s): Chase		170,115,385	7520
			\$ 2,094,717,856 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,146,413,142	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			1,146,413,142 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	\$	235,055,055	7700
B. Securities		628,724,072	7710
C. Unrealized gain (loss) on open futures contracts		1,164,065,878	7720
D. Value of long option contracts		93,193,591	7730
E. Value of short option contracts	(	(52,050,825)	7735
			2,068,987,771 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	\$	5,310,118,769	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	550,255,721	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	404,588,359	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	145,667,362	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 28,872,854,540 [7415]

ii. Enter 8% of line A.i

2,309,828,363 [7425]

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,366,623,624 [7435]

iv. Enter 8% of line A.iii

349,329,890 [7445]

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

2,659,158,253 [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

2,659,158,253 [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

2,925,074,078 [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).