Date:8/23/2018 2:05 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 **07/31/18**

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			$ 12,823,991,260	7010
B. Securities (at market)			8,138,719,767	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(2,772,127,924)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			1,896,387,752	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(1,900,242,235)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			18,186,728,620	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	585,508,951	7045		
Less: amount offset by customer owned securities	(573,482,438)	7047	12,026,513	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 18,198,755,133	7060
FUNDS IN SEGREGATED ACCOUNTS				
7. Deposited in segregated funds bank accounts				
A. Cash			3,351,240,530	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)			170,437,880	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			$ 289,493,920	7100
B. Securities representing investments of customers' funds (at market)			8,081,946,196	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			7,376,106,043	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(87,483,245)	7130
10. Exchange traded options				
A. Value of open long option contracts			1,896,387,752	7132
B. Value of open short option contracts			(1,900,242,235)	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:)			592,175,844	7150
13. Total amount in segregation (add lines 7 through 12)			19,770,062,685	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			$ 1,571,307,552	7190
15. Management Target Amount for Excess funds in segregation			$ 864,440,869	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			$ 706,866,683	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			$	**2,856,269,284**	7315
B. Securities (at market)				**1,622,073,563**	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade				**49,289,385**	7325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade				**71,326,254**	7335
B. Market value of open contracts granted (sold) on a foreign board of trade				**(52,865,641)**	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)			$	**4,546,092,845**	7345
5. Accounts liquidating to a deficit and accounts with					
debit balances - gross amount	$ **75,013,092**	7351			
Less: amount offset by customer owned securities	(**73,832,022**)	7352		**1,181,070**	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$	**4,547,273,915**	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$	**4,547,273,915**	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		$ 1,691,530,143 [7500]		
B. Other banks qualified under Regulation 30.7				
Name(s):	Chase [7510]	166,912,149 [7520]	$ 1,858,442,292 [7530]	
2. Securities				
A. In safekeeping with banks located in the United States		$ 1,117,239,734 [7540]		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s):	[7550]	0 [7560]	1,117,239,734 [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		$ 1,459,444,016 [7700]		
B. Securities		503,999,853 [7710]		
C. Unrealized gain (loss) on open futures contracts		49,360,603 [7720]		
D. Value of long option contracts		71,326,254 [7730]		
E. Value of short option contracts		((52,865,641)) [7735]	2,031,265,085 [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			$ 5,006,947,111 [7770]	
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			$ 459,673,196 [7380]	
10. Management Target Amount for Excess funds in separate section 30.7 accounts			$ 386,518,283 [7780]	
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			$ 73,154,913 [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	**29,545,502,609** [7415]		
ii. Enter 8% of line A.i		**2,363,640,209** [7425]	
iii. Amount of Non-Customer Risk Maintenance Margin requirement	**3,969,906,798** [7435]		
iv. Enter 8% of line A.iii		**317,592,544** [7445]	
v. Add lines A.ii and A.iv.		**2,681,232,753** [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			**2,681,232,753** [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 **2,949,356,028** [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			$ **6,139,001,379**	8500
B. Securities (at market)			**4,170,852,905**	8510
2. Net unrealized profit (loss) in open cleared swaps			**2,006,239,973**	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)			$ **12,316,094,257**	8550
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	$ **60,548,692**	8560		
Less: amount offset by customer owned securities	(**60,510,266**)	8570	**38,426**	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			$ **12,316,132,683**	8590
Funds in Cleared Swaps Customer Segregated Accounts				
7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			$ **2,041,731,218**	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)			**44,594,818**	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash			**2,132,588,092**	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			**5,114,368,044**	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			**4,126,258,087**	8650
9. Net settlement from (to) derivatives clearing organizations			**(104,796,853)**	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: ______)			**0**	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			$ **13,354,743,406**	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			$ **1,038,610,723**	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			$ **646,596,966**	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			$ **392,013,757**	8770