BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

11/30/19

as of

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			\$	9,911,125,953	7010
B. Securities (at market)				11,631,622,608	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract ma	arket			1,840,197,889	7030
3. Exchange traded options					
A. Add market value of open option contracts purchased on a contract mark	et			1,428,447,702	7032
B. Deduct market value of open option contracts granted (sold) on a contract	t market		(1,122,795,037	7033
4. Net equity (deficit) (add lines 1, 2, and 3)				23,688,599,115	7040
5. Accounts liquidating to a deficit and accounts with debit balances					
- gross amount		259,490,352	7045		
Less: amount offset by customer owned securities	(257,883,391)	7047	4 000 004	7050
-	(257,883,391)	\$	<u>1,606,961</u> 23,690,206,076	7050
6. Amount required to be segregated (add lines 4 and 5)			Ψ	23,090,200,070	7000
FUNDS IN SEGREGATED ACCOUNTS					
7. Deposited in segregated funds bank accounts					
A. Cash				2,136,178,261	7070
B. Securities representing investments of customers' funds (at market)				0	7080
C. Securities held for particular customers or option customers in lieu of cas	h (at market)			187,989,087	7090
8. Margins on deposit with derivatives clearing organizations of contract marke	ets				
A. Cash			\$	2,334,567	7100
B. Securities representing investments of customers' funds (at market)				10,772,122,897	7110
C. Securities held for particular customers or option customers in lieu of cas	h (at market)			10,199,937,931	7120
9. Net settlement from (to) derivatives clearing organizations of contract marke	ets			49,890,149	7130
10. Exchange traded options					
A. Value of open long option contracts				1,428,447,702	7132
B. Value of open short option contracts				(1,122,795,037) 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 cas	h (at market)			0	7170
12. Segregated funds on hand (describe:)	1,243,695,590	7150
13. Total amount in segregation (add lines 7 through 12)				24,897,801,147	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$	1,207,595,071	7190
15. Management Target Amount for Excess funds in segregation			\$	947,608,243	7194
16. Excess (deficiency) funds in segregation over (under) Management Target	Amount Excess		\$	259,986,828	7198

BROKER OR DEALER	oo of	11/20/40	
J.P. MORGAN SECURITIES LLC	as of	11/30/19	
STATEMENT OF SEGREGATION RE FOR CUSTOMERS' I			
Amount required to be segregated in accordance			
with Commission regulation 32.6	\$		0 7200
Funds in segregated accounts			
A. Cash	\$ 0 7210		
B. Securities (at market) C. Total	 0 7220		0 7230
Excess (deficiency) funds in segregation			
(subtract line 2.C from line 1)	\$		0 7240

1.

2.

З.

2019-12-24 12:57PM EST Status: Accepted

٦

\$ 5,244,559,986 7360

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

	BROKER OR DEALER				
	J.P. MORGAN SECURITIES LLC	as of	11/30/19	<u>) </u>	
	STATEMENT OF SECURED AMOUNTS AND PURSUANT TO COMMISS		E ACCOL	INTS	
FOREIGN F	FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS				
	uired to be set aside pursuant to law, rule or regulation of a foreign go a self-regulatory organization authorized thereunder	vernment	\$		7305
1. Net ledge	er balance - Foreign Futures and Foreign Option Trading - All Custome	rs			
A. Cash			\$	2,756,779,211	7315
B. Securi	ties (at market)			2,147,428,871	7317
2. Net unrea	alized profit (loss) in open futures contracts traded on a foreign board o	of trade		305,830,346	7325
3. Exchange	e traded options				
A. Market	t value of open option contracts purchased on a foreign board of trade			43,196,548	7335
B. Market	t value of open contracts granted (sold) on a foreign board of trade			(9,230,673)	7337
4. Net equity	y (deficit) (add lines 1. 2. and 3.)		\$	5,244,004,303	7345
5. Accounts	liquidating to a deficit and accounts with				
debit bala	ances - gross amount	\$ 118,970,035 7351]		
Less: am	ount offset by customer owned securities	(118,414,352)7352]	555,683	7354
6. Amount r	equired to be set aside as the secured amount - Net Liquidating Equity	y Method (add lines 4 and 5)	\$	5,244,559,986	7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

BROKER OR DEALE	R

J.P. MORGAN SECURITIES LLC

11/30/19

as of

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

A. Banks located in the United States \$ 1,345,650,197 7500 B. Other banks qualified under Regulation 30.7 321,265,185 7520 \$ 1,666,915,382 7530 Scourtiles \$ 1,931,861,119 7540 \$ 1,931,861,119 7570 Scourtiles \$ 1,931,861,119 7570 1,931,861,119 7570 Scourtiles with registered futures commission merchants \$ 0 7580 1,931,861,119 7570 Scourtiles 0 7580 0 7680 1,931,861,119 7570 Scourtiles with registered futures contracts 0 7680 0 7680 0 7680 Scourtiles 0 7680	1. Cash in banks						
Name(s): CHASE [7510] 321,265,185 [7520] 1.666,915,382 [7530] 2. Securities A. In safekeeping with banks located in the United States \$ 1.931,861,119 [7540] B. In safekeeping with banks located in the United States \$ 1.931,861,119 [7570] 3. Equilies with registered futures commission merchants \$ 0 [7580] A. Cash \$ 0 [7580] 0 [7580] D. Value of long option contracts 0 [7600] 0 [7620] A. Cash \$ 0 [7630] 0 [7620] A. Acash \$ 0 [7630] 0 [7620] A. Acash \$ 0 [7650] 0 [7620] A. Cash \$ 0 [7660] 0 [7680] D. Value of long option contracts (0 [7670] 0 [7680] S. Acounts held by members of foreign boards of trade 0 [7670] 0 [7680] S. Acounts held by members of foreign boards of	A. Banks located	in the United States		\$	1,345,650,197 7	500	
2. Scurities 1,931,861,119 7540 B in safekeeping with other banks located in the United States 1,931,861,119 7540 B in safekeeping with other banks qualified under Regulation 30.7 0 7560 1,931,861,119 7570 3. Equilies with registered futures commission merchants 0 7590 0 7560 1,931,861,119 7570 3. Equilies with registered futures contracts 0 0 7590 0 7620 C. Unrealized gain (loss) on open futures contracts 0 7610 0 7620 A. Amounts held by clearing organizations of foreign boards of trade Name(s): 0 7620 A. Cash \$ 0 7620 A. Acash \$ 0 7620 D. Value of long option contracts 0 7620 D. Value of long option contracts 0 7760 A. Cash \$ 1,378,778,340 7700 B. Securities 219,89,614,87730 7720 <t< td=""><td>B. Other banks q</td><td>ualified under Regulation 30.7</td><td></td><td></td><td></td><td></td><td></td></t<>	B. Other banks q	ualified under Regulation 30.7					
A. In safekeeping with banks located in the United States 1,931,861,119 7540 B. In safekeeping with other banks qualified under Regulation 30.7 0 7560 1,931,861,119 7570 3. Equities with registered futures commission merchants A. Cash \$ 0 7580 0 7580 A. Cash \$ 0 7580 0 7580 0 7580 D. Value of long option contracts 0 7500 0 7620 0 7620 D. Value of long option contracts 0 7610 0 7620 0 7620 4. Amounts held by clearing organizations of foreign boards of trade Name(s): 7630 7640 7660 0 7660 D. Value of long option contracts 0 7650 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 <t< td=""><td>Name(s):</td><td>CHASE</td><td>7510</td><td></td><td>321,265,185 7</td><td>520 \$</td><td>1,666,915,382 7530</td></t<>	Name(s):	CHASE	7510		321,265,185 7	520 \$	1,666,915,382 7530
Insertice prime calculated under Regulation 30.7 Insertice prime Insertice prime Insertice prime Name(s): [7550] 0 [7560] 1,931,861,119 [7570] 3. Equilises with registered futures commission merchants 0 [7590] 0 [7590] A. Cash 0 [7590] 0 [7600] D. Value of long option contracts 0 [7610] 0 [7620] A. Mounts held by clearing organizations of foreign boards of trade 0 [7660] 0 [7660] A. Cash \$ 0 [7660] 0 [7660] C. Amounts held by clearing organizations - daily variation 0 [7660] 0 [7660] D. Value of hort option contracts 0 [7670] 0 [7680] S. Anounts held by members of foreign boards of trade 0 [7670] 0 [7680] Name(s): JMS PLC [7690] 0 [7720] 0 [7720] A. Cash \$ 1.378,778,340 [7700] 0 [7720] 0 [7720] A. Cash \$ 1.378,778,340 [7700] 0 [7720] 0 [7720]					_		
Name(s): 7550 0 7560 1,931,861,119 7570 3. Equities with registered futures commission merchants A. Cash \$ 0 7580 B. Securities 0 7560 0 7590 0 7600 D. Value of long option contracts 0 7600 0 7620 0 7620 E. Value of short option contracts 0 77610 0 7620 0 7620 A. Acash \$ 0 7630 0 7640 0 7620 A. Acash \$ 0 7650 0 7680 0 7680 A. Acash \$ 0 7650 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0 7680 0	A. In safekeeping	with banks located in the United States		\$	1,931,861,119 7	540	
3. Equities with registered futures commission merchants A. Cash \$ 0 7580 B. Securities 0 7600 0 7610 C. Unrealized gain (loss) on open futures contracts 0 7610 0 7620 D. Value of short option contracts 0 7630 0 7640 4. Amounts held by clearing organizations of foreign boards of trade 0 7660 0 7660 A. Cash \$ 0 7660 0 7660 0 7660 D. Value of long option contracts 0 0 7660	B. In safekeeping	with other banks qualified under Regulation	ion 30.7				
A. Cash \$	Name(s):		7550		0 7	560	1,931,861,119 7570
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 7630 A. Cash \$ 0 7650 B. Securities 0 7650 0 C. Amount due to (from) clearing organizations - daily variation 0 7650 D. Value of short option contracts 0 7650 C. Amount due to (from) clearing organizations - daily variation 0 7660 D. Value of short option contracts 0 7670 E. Value of short option contracts 0 7670 S. Amounts held by members of foreign boards of trade 0 7670 Name(s): PMS PLC 7690 0 A. Cash \$ 1,378,778,340 7700 B. Securities 215,567,752 7710 0 C. Unrealized gain (loss) on open futures contracts 304,822,731 7720 0 D. Value of long option contracts ((9,230,673) 7735 1,933,134,696 7740 6. Amounts with other deposit	3. Equities with regi	stered futures commission merchants					
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 7610 A. Mounts held by clearing organizations of foreign boards of trade 0 7660 Name(s): 7630 A. Cash \$ 0 7660 B. Securities 0 7660 C. Amount due to (from) clearing organizations - daily variation 0 7660 D. Value of short option contracts 0 7670 E. Value of short option contracts 0 7670 E. Value of short option contracts 0 77600 A. Cash \$ 1.378,778,340 7700 B. Securities 215,567,752 7710 C. Unrealized gain (loss) on open futures contracts 243,196,548 7730 D. Value of long option contracts (9,230,673) 7735 1,933,134,698 7740 A. Acash \$ 1.378,778,340 7730 0 0 7760 B. Securities 20 7750 7730 0 0	A. Cash			\$	0 7	580	
D. Value of long option contracts	B. Securities				0 7	590	
E. Value of short option contracts (C. Unrealized gai	n (loss) on open futures contracts			0 7	600	
4. Amounts held by clearing organizations of foreign boards of trade	D. Value of long of	option contracts			0 7	610	
Name(s):	E. Value of short	option contracts		(0)7	615	0 7620
A. Cash \$	4. Amounts held by	clearing organizations of foreign boards of	of trade				
B. Securities	Name(s):		7630				
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 7690 5. Amounts held by members of foreign boards of trade Name(s): JPMS PLC 7690 A. Cash \$ 1,378,778,340 7700 B. Securities 215,567,752 7710 C. Unrealized gain (loss) on open futures contracts 304,822,731 7720 D. Value of long option contracts ((9,230,673))7735 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s): 0 7760 7. Segregated funds on hand (describe:) 0 7750 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	A. Cash			\$	0 7	640	
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 7690 A. Cash \$ 1,378,778,340 7700 7710 B. Securities 215,567,752 7710 7710 C. Unrealized gain (loss) on open futures contracts 304,822,731 7720 D. Value of long option contracts ((9,230,673) 7735 E. Value of short option contracts ((9,230,673) 0 7760 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 77750 0 0 0 7760 7. Segregated funds on hand (describe:) 0 0 7760 0 0 7760 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	B. Securities				0 7	650	
E. Value of short option contracts (C. Amount due to	(from) clearing organizations - daily varia	ation		0 7	660	
5. Amounts held by members of foreign boards of trade 7690 A. Cash \$ 1,378,778,340 7700 B. Securities 215,567,752 7710 C. Unrealized gain (loss) on open futures contracts 304,822,731 7720 D. Value of long option contracts 43,196,548 7730 E. Value of short option contracts ((9,230,673)) 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 77750 0 0 7760 7. Segregated funds on hand (describe:) 0 0 7765 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	D. Value of long of	option contracts			0 7	670	
Name(s): JPMS PLC 7690 A. Cash \$ 1,378,778,340 7700 B. Securities 215,567,752 7710 C. Unrealized gain (loss) on open futures contracts 304,822,731 7720 D. Value of long option contracts 43,196,548 7730 E. Value of short option contracts ((9,230,673)) 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 7750 0 0 7765 7. Segregated funds on hand (describe:) 0 7765 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	E. Value of short	option contracts		(<u>0</u>)7	675	0 7680
A. Cash \$ 1,378,778,340 7700 B. Securities 215,567,752 7710 C. Unrealized gain (loss) on open futures contracts 304,822,731 7720 D. Value of long option contracts 43,196,548 7730 E. Value of short option contracts ((9,230,673)) 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 7. Segregated funds on hand (describe:) 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	5. Amounts held by	members of foreign boards of trade					
A. Oash 1,576,776,544 1700 B. Securities 215,567,752 7710 C. Unrealized gain (loss) on open futures contracts 304,822,731 17720 D. Value of long option contracts 43,196,548 7730 E. Value of short option contracts ((9,230,673)) 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 (7750) 0 0 7760 7. Segregated funds on hand (describe:) 0 77760 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	Name(s):	JPMS PLC	7690				
C. Unrealized gain (loss) on open futures contracts 304,822,731 7720 D. Value of long option contracts 43,196,548 7730 E. Value of short option contracts (9,230,673) 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 7. Segregated funds on hand (describe: 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	A. Cash			\$	1,378,778,340 7	700	
D. Value of long option contracts 43,196,548 7730 E. Value of short option contracts ((9,230,673)) 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 (7760) 0 0 7765 7. Segregated funds on hand (describe:) 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	B. Securities				215,567,752 7	710	
E. Value of short option contracts ((9,230,673))7735 1,933,134,698 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 760 Name(s): 0 7750 0 0 7760 7. Segregated funds on hand (describe: 0 0 7760 0 7760 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 0 0 7760 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	C. Unrealized gai	n (loss) on open futures contracts			304,822,731 7	720	
6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 7750 0 0 7760 7. Segregated funds on hand (describe: 0 0 7765 0 7765 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	D. Value of long of	option contracts			43,196,548 7	730	
Name(s): 0 7750 0 7760 7. Segregated funds on hand (describe:) 0 7760 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	E. Value of short	option contracts		((9,230,673) 7	735	1,933,134,698 7740
7. Segregated funds on hand (describe:) 0 7765 8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 287,351,213 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399 7780	6. Amounts with oth	er depositories designated by a foreign be	oard of trade				
8. Total funds in separate section 30.7 accounts \$ 5,531,911,199 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 287,351,213 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399	Name(s):	0	7750				0 7760
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 209,782,399	7. Segregated funds	s on hand (describe:)			0 7765
Statement page 15 from Line 8) \$	8. Total funds in sep	parate section 30.7 accounts				\$	5,531,911,199 7770
10. Management Target Amount for Excess funds in separate section 30.7 accounts \$	9. Excess (deficience	cy) set Aside Funds for Secured Amount (subtract Line 7	' Secured			
	Statement page	15 from Line 8)				\$	287,351,213 7380
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target \$ 77,568,814 7785	10. Management Ta	rget Amount for Excess funds in separate	e section 30.7 a	accounts		\$	209,782,399 7780
	11. Excess (deficier	ncy) funds in separate 30.7 accounts over	(under) Manag	gement Target		\$	77,568,814 7785

В	ROKER OR DEALER		
J.	P. MORGAN SECURITIES LLC	as of	11/30/19
	COMPUTATION OF CFTC MINIMUM NET C	APITAL REQUIREMENT	
√et Cap	ital required		
 Risk- 	Based Requirement		
	nount of Customer Risk		
	laintenance Margin requirement 38,382,991,345 7415		
II. E	nter 8% of line A.i	3,070,639,308 7425]
	Amount of Non-Customer Risk laintenance Margin requirement 5,597,070,302		
iv. I	Enter 8% of line A.iii	447,765,624 7445]
v. A	Add lines A.ii and A.iv.	3,518,404,932 7455]
3. Minim	um Dollar Amount Requirement	1,000,000 7465]
C. Other	NFA Requirement	7475]
D. Minim	num CFTC Net Capital Requirement.		г
Enter	the greatest of lines A, B or C		3,518,404,932
lote:	If amount on Line D (7490) is greater than minimum net capital requirement co	mputed on	
	Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater o	f the amount	
	required by SEC or CFTC is the minimum net capital requirement.		
CFTC E	arly Warning Level		3,870,245,425
lote:	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), o	r	
	(3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging		
	transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of I	ine B (7465), or	
	(4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offer	ing or engaging	
	in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") tot	al 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).

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of ____

11/30/19

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			\$	10,903,710,539 8500
B. Securities (at market)				6,302,781,318 8510
2. Net unrealized profit (loss) in open cleared swaps				(792,259,467) 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)			\$	16,414,232,390 8550
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	\$	56,129,022 8560		
Less: amount offset by customer owned securities	(53,462,092) 8570		2,666,930 8580
6. Amount required to be segregated for cleared swaps customers (add line	es 4 and 5)		\$	16,416,899,320 8590
Funds in Cleared Swaps Customer Segregated Accounts				
7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$	3,130,839,659 8600
B. Securities representing investments of cleared swaps customers' funds	s (at market)			0 8610
C. Securities held for particular cleared swaps customers in lieu of cash ((at market)			84,916,890 8620
8. Margins on deposit with derivatives clearing organizations in cleared swa	ps customer segregat	ted accounts		
A. Cash				369,028,997 8630
B. Securities representing investments of cleared swaps customers' funds				7,444,052,139 8640
C. Securities held for particular cleared swaps customers in lieu of cash ((at market)			6,217,864,428 8650
9. Net settlement from (to) derivatives clearing organizations				89,376,195 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			(<u>0</u>)8680
11. Net equities with other FCMs				
A. Net liquidating equity				0 8690
B. Securities representing investments of cleared swaps customers' funds	. ,			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 throug	gh 12)		\$	17,336,078,308 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtr	ract line 6 from line 13	3)	\$	919,178,988 8730
15. Management Target Amount for Excess funds in cleared swaps segrega	ated accounts		\$	574,591,476 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accou	ints over			_
(under) Management Target Excess			\$	344,587,512 8770