

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

Date: 2/26/2018 10:26 PM

Status: Amendment - Submitted

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>01/31/18</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		\$ 13,040,386,886	7010
B. Securities (at market)		6,953,588,006	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(2,862,275,171)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,846,644,304	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,805,563,438)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		17,172,780,587	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	558,549,106		7045
Less: amount offset by customer owned securities	(500,172,199)	58,376,907	7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$ 17,231,157,494	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,460,028,029	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)		250,665,199	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 1,513,716,307	7100
B. Securities representing investments of customers' funds (at market)		6,570,819,436	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		5,811,008,250	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		73,011,563	7130
10. Exchange traded options			
A. Value of open long option contracts		1,846,644,304	7132
B. Value of open short option contracts		(1,805,563,438)	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: _____)			
		891,914,558	7150
13. Total amount in segregation (add lines 7 through 12)			
		18,612,244,208	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$ 1,381,086,714	7190
15. Management Target Amount for Excess funds in segregation			
		\$ 818,479,981	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$ 562,606,733	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	\$	3,665,426,885	7315
B. Securities (at market)		2,032,434,441	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(768,399,736)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		61,330,248	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(31,957,226)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,958,834,612	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	52,510,337	7351
Less: amount offset by customer owned securities		(51,539,620)	7352
		970,717	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,959,805,329	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,959,805,329	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	\$	2,475,718,070	7500
B. Other banks qualified under Regulation 30.7			
Name(s): Chase		385,849,996	7520
	\$		2,861,568,066
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	445,025,317	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):		0	7560
			445,025,317
			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	\$	1,289,663,531	7700
B. Securities		1,586,548,542	7710
C. Unrealized gain (loss) on open futures contracts		(768,861,332)	7720
D. Value of long option contracts		61,330,248	7730
E. Value of short option contracts	((31,957,226)	7735
			2,136,723,763
			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			
	\$	5,443,317,146	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	483,511,817	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	421,583,453	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	61,928,364	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 29,097,754,853 [7415]

ii. Enter 8% of line A.i

2,327,820,388 [7425]

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,674,306,012 [7435]

iv. Enter 8% of line A.iii

373,944,481 [7445]

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

2,701,764,869 [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

2,701,764,869 [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

2,971,941,356 [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		\$ 6,487,292,667	8500
B. Securities (at market)		3,615,173,636	8510
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2. Net unrealized profit (loss) in open cleared swaps		1,674,073,153	8520
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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
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4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 11,776,539,456	8550
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5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ 36,045,298		8560
Less: amount offset by customer owned securities	(35,887,010)		8570
		158,288	8580
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6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 11,776,697,744	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,754,103,335	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)		149,145,810	8620
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8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		2,858,686,824	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		4,521,907,460	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		3,466,027,826	8650
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9. Net settlement from (to) derivatives clearing organizations		43,078,209	8660
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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
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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
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12. Cleared swaps customer funds on hand (describe: _____)			8715
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13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 12,792,949,464	8720
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14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 1,016,251,720	8730
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15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 618,276,632	8760
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16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 397,975,088	8770