

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

Date: 2/26/2019 6:53
PM

Status: Accepted

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of

01/31/19

**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		\$ 8,626,198,649	7010
B. Securities (at market)		10,138,963,588	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		1,303,682,132	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,540,890,080	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,226,064,619)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		20,383,669,830	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	420,773,338		7045
Less: amount offset by customer owned securities	(362,013,077)	58,760,261	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 20,442,430,091	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,322,809,489	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)		130,056,178	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 120,869,391	7100
B. Securities representing investments of customers' funds (at market)		7,578,773,763	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		8,982,268,077	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		203,741,671	7130
10. Exchange traded options			
A. Value of open long option contracts		1,540,890,080	7132
B. Value of open short option contracts		(1,226,064,619)	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: _____)		1,026,639,334	7150
13. Total amount in segregation (add lines 7 through 12)		21,679,983,364	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 1,237,553,273	7190
15. Management Target Amount for Excess funds in segregation		\$ 1,022,121,505	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 215,431,768	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

\$ 1,880,773,722 7315

B. Securities (at market)

1,986,260,569 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

731,177,832 7325

3. Exchange traded options

A. Market value of open option contracts purchased on a foreign board of trade

44,308,048 7335

B. Market value of open contracts granted (sold) on a foreign board of trade

(8,794,343) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.)

\$ 4,633,725,828 7345

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount

\$ 115,506,847 7351

Less: amount offset by customer owned securities

(113,952,431) 7352

1,554,416 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

\$ 4,635,280,244 7355

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

\$ 4,635,280,244 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	\$	1,414,356,838	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>Chase</u>		259,383,488	7520
			\$ 1,673,740,326 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,107,917,737	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		0	7560
			1,107,917,737 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): <u>JPMS PLC</u>			7690
A. Cash	\$	584,857,364	7700
B. Securities		878,342,832	7710
C. Unrealized gain (loss) on open futures contracts		731,212,046	7720
D. Value of long option contracts		44,308,048	7730
E. Value of short option contracts	(	(8,794,343)	7735
			2,229,925,947 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>0</u>			7750
			0 7760
7. Segregated funds on hand (describe: _____)			
			0 7765
8. Total funds in separate section 30.7 accounts	\$	5,011,584,010	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	376,303,766	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	278,116,815	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	98,186,951	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 31,533,492,149 7415

ii. Enter 8% of line A.i

2,522,679,372 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,948,456,418 7435

iv. Enter 8% of line A.iii

395,876,513 7445

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

2,918,555,885 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

2,918,555,885 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

3,210,411,474 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	\$	7,417,801,388	8500
B. Securities (at market)		4,317,712,395	8510
2. Net unrealized profit (loss) in open cleared swaps		484,883,283	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)	\$	12,220,397,066	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	157,449,970	8560
Less: amount offset by customer owned securities	(	157,319,739)	8570
		130,231	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	12,220,527,297	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,921,566,518	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)		96,975,200	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		1,622,053,228	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		5,383,646,642	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		4,220,737,195	8650
9. Net settlement from (to) derivatives clearing organizations		(224,443,318)	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		0	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)	\$	13,020,535,465	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	800,008,168	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	641,577,683	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	158,430,485	8770