

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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 02/28/17

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	\$	10,266,203,494	7010
B. Securities (at market)		7,716,572,997	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		210,071,639	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,568,962,804	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,505,090,031)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,256,720,903	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		479,939,599	7045
Less: amount offset by customer owned securities	(343,890,239)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,392,770,263	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,416,941,133	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)		329,031,724	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	195,175,112	7100
B. Securities representing investments of customers' funds (at market)		8,722,721,134	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,251,609,121	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(85,681,996)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,568,962,804	7132
B. Value of open short option contracts	(1,505,090,031)	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: _____)		1,135,932,152	7150
13. Total amount in segregation (add lines 7 through 12)		20,029,601,153	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,636,830,890	7190
15. Management Target Amount for Excess funds in segregation	\$	1,011,602,364	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	625,228,526	7198

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2017-03-23 06:24PM EDT
Status: Accepted

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J.P. MORGAN SECURITIES LLC

as of 02/28/17

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	\$	1,888,465,085	7315
B. Securities (at market)		1,906,526,451	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		735,679,235	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		79,983,798	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(21,410,777)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,589,243,792	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	48,399,796	7351
Less: amount offset by customer owned securities		(48,073,984)	7352
		325,812	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,589,569,604	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,589,569,604	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	\$	1,661,890,858	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CIBG/HARRIS BANKS/CHASE</u>		148,331,897	7520
			\$ 1,810,222,755 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	822,183,288	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>CIBG 30.7 FUNDS CUSTODY ACCOUNTS</u>		200,205,797	7560
			1,022,389,085 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	\$	576,608,086	7700
B. Securities		884,137,367	7710
C. Unrealized gain (loss) on open futures contracts		735,949,350	7720
D. Value of long option contracts		79,983,798	7730
E. Value of short option contracts		(21,410,777)	7735
			2,255,267,824 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			
	\$	5,087,879,664	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	498,310,060	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	390,113,416	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	108,196,644	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 requirement 27,992,069,667 7415

ii. Enter 8% of line A.i

2,239,365,573 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 4,908,551,935 7435

iv. Enter 8% of line A.iii

392,684,155 7445

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

2,632,049,728 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

2,632,049,728 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

2,895,254,701 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).