

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

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 05/31/14

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	\$	11,233,198,740	7010
B. Securities (at market)		7,520,940,211	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,469,646,430)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,083,310,302	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,954,481,278	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		17,413,321,545	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		266,164,284	7045
Less: amount offset by customer owned securities	(238,390,637	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	17,441,095,192	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,311,488,784	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)		394,774,816	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,281,871,044	7100
B. Securities representing investments of customers' funds (at market)		4,400,234,484	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,347,731,060	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(64,084,570)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,083,310,302	7132
B. Value of open short option contracts	(1,954,481,278	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: _____)		778,434,335	7150
13. Total amount in segregation (add lines 7 through 12)		19,579,278,977	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,138,183,785	7190
15. Management Target Amount for Excess funds in segregation	\$	1,569,698,567	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	568,485,218	7198

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Date: 6/24/14 4:35 PM
Status: Accepted

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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	\$	1,870,521,697	7315
B. Securities (at market)		966,657,774	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		265,573,637	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		41,090,056	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(49,633,665)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	3,094,209,499	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	20,969,269	7351
Less: amount offset by customer owned securities	(20,786,448	7352
		182,821	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,094,392,320	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,094,392,320	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	\$	1,516,513,938	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBC/HARRIS BANKS/CHASE		113,059,849	7520
	\$	1,629,573,787	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	951,941,055	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBC 30.7 FUNDS CUSTODY ACCOUNTS		0	7560
		951,941,055	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	\$	592,508,618	7700
B. Securities		14,716,719	7710
C. Unrealized gain (loss) on open futures contracts		265,896,577	7720
D. Value of long option contracts		41,090,056	7730
E. Value of short option contracts	(49,633,665	7735
		864,578,305	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			
	\$	3,446,093,147	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	351,700,827	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	278,495,309	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	73,205,518	7785

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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	\$ 3,788,407,430	8500
B. Securities (at market)	701,173,096	8510
2. Net unrealized profit (loss) in open cleared swaps	(1,077,456,088)	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)	\$ 3,412,124,438	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 12,604,272	8560
Less: amount offset by customer owned securities	(12,540,195)	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$ 3,412,188,515	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$ 382,509,390	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)	608,188,474	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	2,736,492,413	8630
B. Securities representing investments of cleared swaps customers' funds (at market)	100,000,000	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	92,984,622	8650
9. Net settlement from (to) derivatives clearing organizations	63,989,384	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)	\$ 3,984,164,283	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 571,975,768	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$ 307,096,966	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$ 264,878,802	8770