

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

BROKER OR DEALER  
J.P. MORGAN SECURITIES LLC

as of 06/30/14

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		\$ 10,698,014,327	7010
B. Securities (at market)		7,460,676,993	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,733,930,663)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,350,193,192	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		( 1,993,978,423)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		16,780,975,426	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	370,908,225		7045
Less: amount offset by customer owned securities	( 356,240,635)	14,667,590	7047
6. Amount required to be segregated (add lines 4 and 5)		\$ 16,795,643,016	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,378,595,357	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)		378,461,216	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,590,061,813	7100
B. Securities representing investments of customers' funds (at market)		4,400,226,926	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,151,031,372	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(153,417,502)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,350,193,192	7132
B. Value of open short option contracts		( 1,993,978,423)	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: _____)		931,184,405	7150
13. Total amount in segregation (add lines 7 through 12)		19,032,358,356	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 2,236,715,340	7190
15. Management Target Amount for Excess funds in segregation		\$ 1,511,607,871	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 725,107,469	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	\$ 1,856,461,164	7315
B. Securities (at market)	1,007,070,931	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	175,382,365	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	28,402,923	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(43,214,141)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 3,024,103,242	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 28,929,106	7351
Less: amount offset by customer owned securities	( 28,163,469)	7352
	765,637	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 3,024,868,879	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 3,024,868,879	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	\$	1,368,627,336	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBC/Harris Banks/Chase		61,350,856	7520
			\$ 1,429,978,192 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	991,337,340	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBC 30.7 Funds Custody Accounts		0	7560
			991,337,340 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	\$	757,014,261	7700
B. Securities		15,733,592	7710
C. Unrealized gain (loss) on open futures contracts		173,829,699	7720
D. Value of long option contracts		28,402,923	7730
E. Value of short option contracts		( 43,214,141 )	7735
			931,766,334 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		\$	3,353,081,866 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$	328,212,987 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	272,238,199 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	55,974,788 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		\$ 3,781,245,552	8500
B. Securities (at market)		773,000,658	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,018,720,938)	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)		\$ 3,535,525,272	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 10,995,024		8560
Less: amount offset by customer owned securities	(10,930,386)	64,638	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 3,535,589,910	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 317,261,992	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)		688,953,565	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		2,963,351,579	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)		84,047,093	8650
9. Net settlement from (to) derivatives clearing organizations		19,542,516	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)		\$ 4,173,156,745	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 637,566,835	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 318,203,092	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 319,363,743	8770