

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

BROKER OR DEALER  
 J.P. MORGAN SECURITIES LLC as of 01/31/15

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	\$	6,939,911,561	7010
B. Securities (at market)		7,222,828,573	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		4,075,882,908	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		4,682,776,163	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	4,310,426,877	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		18,610,972,328	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		402,149,061	7045
Less: amount offset by customer owned securities	(	292,937,911	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,720,183,478	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,821,958,219	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)		960,329,867	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,453,664,377	7100
B. Securities representing investments of customers' funds (at market)		(330)	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		5,337,106,181	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(117,660,160)	7130
10. Exchange traded options			
A. Value of open long option contracts		4,682,776,163	7132
B. Value of open short option contracts	(	4,310,426,877	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: _____)		925,392,525	7150
13. Total amount in segregation (add lines 7 through 12)		20,753,139,965	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,032,956,487	7190
15. Management Target Amount for Excess funds in segregation	\$	1,684,816,513	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	348,139,974	7198

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Date: 2/25/15 5:10 PM  
 Status: Scheduled

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of 01/31/15
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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	\$	1,587,291,548	7315
B. Securities (at market)		1,087,722,875	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		601,842,493	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		118,306,448	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(106,611,224)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,288,552,140	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	157,869,569	7351
Less: amount offset by customer owned securities	(	157,280,956)	7352
		588,613	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,289,140,753	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,289,140,753	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	\$	1,177,353,685	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CIBC/Harris Banks/Chase</u>		199,457,039	7520
	\$		1,376,810,724
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,051,409,322	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>CIBC 30.7 Funds Custody Accounts</u>		0	7560
			1,051,409,322
			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	\$	733,840,926	7700
B. Securities		36,313,553	7710
C. Unrealized gain (loss) on open futures contracts		600,665,008	7720
D. Value of long option contracts		118,306,448	7730
E. Value of short option contracts		( 106,611,224 )	7735
			1,382,514,711
			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		\$	3,810,734,757
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$	521,594,004
			7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	296,022,668
			7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	225,571,336
			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		\$ 6,083,233,465	8500
B. Securities (at market)		990,364,755	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,775,965,400)	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)		\$ 5,297,632,820	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 60,383,246		8560
Less: amount offset by customer owned securities	(57,407,949)	2,975,297	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 5,300,608,117	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 572,261,353	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)		441,383,029	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		4,414,183,595	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		548,981,727	8650
9. Net settlement from (to) derivatives clearing organizations		(55,404,602)	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)		\$ 5,921,405,102	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 620,796,985	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 477,054,730	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 143,742,255	8770