

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

BROKER OR DEALER
 J.P. MORGAN SECURITIES LLC

as of 02/28/14

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		\$ 11,417,260,643	7010
B. Securities (at market)		7,454,551,955	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,402,602,657)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,446,045,178	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,949,845,836)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		17,965,409,283	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	523,260,786		7045
Less: amount offset by customer owned securities	(345,529,548)	177,731,238	7047
6. Amount required to be segregated (add lines 4 and 5)		\$ 18,143,140,521	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,559,044,386	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)		563,450,323	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 3,129,744,475	7100
B. Securities representing investments of customers' funds (at market)		5,350,235,228	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,172,464,202	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(168,021,213)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,446,045,178	7132
B. Value of open short option contracts		(1,949,845,836)	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: _____)		718,637,430	7150
13. Total amount in segregation (add lines 7 through 12)		19,821,754,173	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 1,678,613,652	7190
15. Management Target Amount for Excess funds in segregation		\$ 45,730,784	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 1,632,882,868	7198

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Date: 3/25/14 7:24 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	\$ <u>0</u>	<u>7305</u>
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ <u>2,137,959,144</u>	<u>7315</u>
B. Securities (at market)	<u>1,147,938,547</u>	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>295,536,773</u>	<u>7325</u>
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	<u>19,647,846</u>	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	<u>(31,932,124)</u>	<u>7337</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ <u>3,569,150,186</u>	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ <u>67,210,980</u>	<u>7351</u>
Less: amount offset by customer owned securities	<u>(66,935,413)</u>	<u>7352</u>
	<u>275,567</u>	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ <u>3,569,425,753</u>	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ <u>3,569,425,753</u>	<u>7360</u>

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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	\$	1,702,783,933	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBC/HARRIS BANK/CHASE		71,123,640	7520
			\$ 1,773,907,573 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,127,826,676	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBC 30.7 FUNDS CUSTODY ACCOUNTS		0	7560
			1,127,826,676 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	\$	842,743,119	7700
B. Securities		20,111,871	7710
C. Unrealized gain (loss) on open futures contracts		294,574,108	7720
D. Value of long option contracts		19,647,846	7730
E. Value of short option contracts		(31,932,124)	7735
			1,145,144,820 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	\$	4,046,879,069	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)	\$	477,453,316	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts	\$	321,248,318	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	\$	156,204,998	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		\$ 3,409,376,000	8500
B. Securities (at market)		514,576,460	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,247,309,548)	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)		\$ 2,676,642,912	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 148,929,772		8560
Less: amount offset by customer owned securities	(76,680,661)	72,249,111	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 2,748,892,023	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 209,558,402	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)		497,215,108	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		2,541,358,803	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)		17,361,352	8650
9. Net settlement from (to) derivatives clearing organizations		(123,326,755)	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)		\$ 3,242,166,910	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 493,274,887	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 247,400,282	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 245,874,605	8770