

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

BROKER OR DEALER
 J.P. MORGAN SECURITIES LLC

as of 08/31/14

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		\$ 10,394,645,800	7010
B. Securities (at market)		7,724,052,284	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(979,866,192)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,339,244,384	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,959,641,432)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		17,518,434,844	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	354,598,621		7045
Less: amount offset by customer owned securities	(270,699,973)	83,898,648	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 17,602,333,492	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,346,444,859	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)		247,809,639	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,849,461,881	7100
B. Securities representing investments of customers' funds (at market)		4,400,223,529	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,168,781,689	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(40,293,159)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,339,244,384	7132
B. Value of open short option contracts		(1,959,641,432)	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: _____)		1,307,460,956	7150
13. Total amount in segregation (add lines 7 through 12)		19,659,492,346	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 2,057,158,854	7190
15. Management Target Amount for Excess funds in segregation		\$ 1,584,210,014	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 472,948,840	7198

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Date: 9/24/14 5:33 PM
Status: Scheduled

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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	\$	1,874,918,177	7315
B. Securities (at market)		1,028,561,301	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		175,686,804	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		30,651,240	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(70,648,668)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,039,168,854	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	12,949,498	7351
Less: amount offset by customer owned securities		(11,408,761)	7352
		1,540,737	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,040,709,591	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,040,709,591	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	\$ <u>1,318,936,055</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7		
Name(s): <u>CIBC/HARRIS BANK/CHASE</u>	<u>105,598,045</u>	<u>7520</u>
		\$ <u>1,424,534,100</u>
2. Securities		
A. In safekeeping with banks located in the United States	\$ <u>1,009,840,561</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): _____	<u>0</u>	<u>7560</u>
		<u>1,009,840,561</u>
3. Equities with registered futures commission merchants		
A. Cash	\$ <u>0</u>	<u>7580</u>
B. Securities	<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts	<u>0</u>	<u>7600</u>
D. Value of long option contracts	<u>0</u>	<u>7610</u>
E. Value of short option contracts	(<u>0</u>)	<u>7615</u>
		<u>0</u>
4. Amounts held by clearing organizations of foreign boards of trade		
Name(s): _____		<u>7630</u>
A. Cash	\$ <u>0</u>	<u>7640</u>
B. Securities	<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation	<u>0</u>	<u>7660</u>
D. Value of long option contracts	<u>0</u>	<u>7670</u>
E. Value of short option contracts	(<u>0</u>)	<u>7675</u>
		<u>0</u>
5. Amounts held by members of foreign boards of trade		
Name(s): <u>JPMS PLC</u>		<u>7690</u>
A. Cash	\$ <u>829,294,175</u>	<u>7700</u>
B. Securities	<u>18,720,740</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts	<u>177,508,914</u>	<u>7720</u>
D. Value of long option contracts	<u>30,651,240</u>	<u>7730</u>
E. Value of short option contracts	(<u>70,648,668</u>)	<u>7735</u>
		<u>985,526,401</u>
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): <u>0</u>		<u>7750</u>
		<u>0</u>
7. Segregated funds on hand (describe: _____)		
		<u>0</u>
		<u>7765</u>
8. Total funds in separate section 30.7 accounts		
	\$ <u>3,419,901,062</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		
	\$ <u>379,191,471</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts		
	\$ <u>273,663,863</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		
	\$ <u>105,527,608</u>	<u>7785</u>

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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		\$ 4,448,467,893	8500
B. Securities (at market)		891,343,549	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,272,397,810)	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)		\$ 4,067,413,632	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 4,366,895	8560	
Less: amount offset by customer owned securities	(4,345,078)	8570	
		21,817	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 4,067,435,449	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 496,297,196	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)		782,778,025	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		3,244,175,892	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)		108,565,524	8650
9. Net settlement from (to) derivatives clearing organizations		3,442,920	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)		\$ 4,735,259,557	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 667,824,108	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 366,069,190	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 301,754,918	8770