

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

BROKER OR DEALER J.P. MORGAN CLEARING CORP.	as of <u>12/31/13</u>
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**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	\$	715,673,913	7010
B. Securities (at market)		141,956,421	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(157,068,358)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		25,102,177	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	24,892,518)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		700,771,635	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	545	7045	
Less: amount offset by customer owned securities	(	7047)	545 7050
6. Amount required to be segregated (add lines 4 and 5)	\$	700,772,180	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		253,239,261	7070
B. Securities representing investments of customers' funds (at market)			7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$		7100
B. Securities representing investments of customers' funds (at market)			7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			7130
10. Exchange traded options			
A. Value of open long option contracts			7132
B. Value of open short option contracts	(		7133)
11. Net equities with other FCMs			
A. Net liquidating equity		595,706,657	7140
B. Securities representing investments of customers' funds (at market)			7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		141,956,421	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		990,902,339	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	290,130,159	7190

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
PURSUANT TO COMMISSION REGULATION 30.7**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

I. Check the appropriate box to identify the amount shown on line 1. below.

- 7300 Secured amounts in only U.S. - domiciled customers' accounts
- 7310 Secured amounts in U.S. and foreign - domiciled customers' accounts
- 7320 Net liquidating equities in all accounts of customers trading on foreign boards of trade
- 7330 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.

II. Has the FCM changed the method of calculating the amount to be set aside in separate accounts since the last financial report it filed ?

- Yes 7340 If yes, explain the change below
- No 7350

1. Amount to be set aside in separate section 30.7 accounts	\$	<u>404,285,444</u> 7360
2. Total funds in separate section 30.7 accounts (page T10-4, line 8)		<u>613,119,652</u> 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$	<u>208,834,208</u> 7380

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FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
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	\$	83,444,943	7500
B. Other banks designated by the Commission			
Name(s):		72,461,312	7520
			155,906,255
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$		7540
B. In safekeeping with other banks designated by the Commission			
Name(s):		7550	7560
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	410,716,030	7580
B. Securities		20,870,353	7590
C. Unrealized gain (loss) on open futures contracts		(44,369,772)	7600
D. Value of long option contracts		3,221,734	7610
E. Value of short option contracts	(	1,094,118)	7615
			389,344,227
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			7630
A. Cash	\$		7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation			7660
D. Value of long option contracts			7670
E. Value of short option contracts	(		7675
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):			7690
A. Cash	\$	69,022,920	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		(1,153,750)	7720
D. Value of long option contracts			7730
E. Value of short option contracts	(		7735
			67,869,170
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
			7760
7. Segregated funds on hand (describe: _____)			
			7765
8. Total funds in separate section 30.7 accounts (to page T10-3 line 2)		\$	613,119,652
			7770

A. If any securities shown are other than the types of securities referred to in CFTC Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line.

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**STATEMENT OF SEQUESTRATION REQUIREMENTS AND
FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS**

CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$		8500
B. Securities (at market)			8510
2. Net unrealized profit (loss) in open cleared OTC derivatives			8520
3. Cleared OTC derivatives options			
A. Market value of open cleared OTC derivatives option contracts purchased			8530
B. Market value of open cleared OTC derivatives option contracts granted (sold)	(		8540
4. Net equity (deficit) (add lines 1, 2 and 3)		\$	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$		8560
Less: amount offset by customer owned securities	(		8570
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)		\$	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$		250,000 8600
B. Securities representing investment of customers' funds (at market)			8610
C. Securities held for particular customers or option customers in lieu of cash (at market)			8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash			8630
B. Securities representing investment of customers' funds (at market)			8640
C. Securities held for particular customers or option customers in lieu of cash (at market)			8650
9. Net settlement from (to) derivatives clearing organizations			8660
10. Cleared OTC derivatives options			
A. Value of open cleared OTC derivatives long option contracts			8670
B. Value of open cleared OTC derivatives short option contracts	(		8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investment of customers' funds (at market)			8700
C. Securities held for particular customers or option customers in lieu of cash (at market)			8710
12. Cleared OTC derivatives customer funds on hand			8715
13. Total amount in sequestration (add lines 7 through 12)		\$	250,000 8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)		\$	250,000 8730