

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

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 04/30/14

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	\$	10,703,159,573	7010
B. Securities (at market)		7,623,306,039	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,248,845,782)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,112,380,918	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,863,401,680)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		17,326,599,068	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		298,184,657	7045
Less: amount offset by customer owned securities	(245,382,195)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	52,802,462	7050
		17,379,401,530	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,241,736,543	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)		708,824,324	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,129,041,467	7100
B. Securities representing investments of customers' funds (at market)		4,300,227,634	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,130,639,737	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(64,473,960)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,112,380,918	7132
B. Value of open short option contracts	(1,863,401,680)	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: _____)		783,841,978	7150
13. Total amount in segregation (add lines 7 through 12)		19,478,816,961	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,099,415,431	7190
15. Management Target Amount for Excess funds in segregation	\$	1,564,146,138	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	535,269,293	7198

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Date: 5/23/14 11:25 AM

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>04/30/14</u>
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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	\$ 1,949,284,158	7315
B. Securities (at market)	1,078,215,434	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	240,569,891	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	37,003,165	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(45,354,980)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$ 3,259,717,668	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 67,041,264	7351
Less: amount offset by customer owned securities	(66,868,048)	7352
	173,216	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 3,259,890,884	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 3,259,890,884	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	\$ 1,631,413,491	7500	
B. Other banks qualified under Regulation 30.7			
Name(s): CIBC/HARRIS BANKS/CHASE	100,420,696	7520	\$ 1,731,834,187
			7530

2. Securities

A. In safekeeping with banks located in the United States	\$ 952,037,292	7540	
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBC 30.7 FUNDS CUSTODY ACCOUNTS	110,717,793	7560	1,062,755,085
			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	\$ 570,278,692	7700	
B. Securities	15,460,349	7710	
C. Unrealized gain (loss) on open futures contracts	240,449,495	7720	
D. Value of long option contracts	37,003,165	7730	
E. Value of short option contracts	(45,354,980)	7735	817,836,721
			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

\$ 3,612,425,993	7770
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9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)

\$ 352,535,109	7380
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10. Management Target Amount for Excess funds in separate section 30.7 accounts

\$ 293,390,180	7780
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11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

\$ 59,144,929	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		\$	3,679,751,424 8500
B. Securities (at market)			710,805,511 8510
2. Net unrealized profit (loss) in open cleared swaps			(1,031,493,176) 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)		\$	3,359,063,759 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	25,258,410	8560
Less: amount offset by customer owned securities	(23,028,821	8570
			2,229,589 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$		3,361,293,348 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	319,558,676 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)			599,405,516 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash			2,802,729,237 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)			111,399,995 8650
9. Net settlement from (to) derivatives clearing organizations			(22,820,487) 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)	\$		3,910,272,937 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$		548,979,589 8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$		302,516,401 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$		246,463,188 8770