

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

BROKER OR DEALER
 J.P. MORGAN SECURITIES LLC as of 07/31/14

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	\$	9,779,252,891	7010
B. Securities (at market)		7,381,457,811	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(499,804,305)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,967,979,028	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,363,107,892)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		17,265,777,533	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		299,041,170	7045
Less: amount offset by customer owned securities	(	255,944,216)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	17,308,874,487	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,023,822,689	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)		662,514,889	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,996,858,288	7100
B. Securities representing investments of customers' funds (at market)		4,400,232,999	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		5,705,277,857	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(13,874,409)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,967,979,028	7132
B. Value of open short option contracts	(	2,363,107,892)	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: _____)		1,013,665,065	7150
13. Total amount in segregation (add lines 7 through 12)		19,393,368,514	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,084,494,027	7190
15. Management Target Amount for Excess funds in segregation	\$	1,557,798,704	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	526,695,323	7198

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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	\$	1,827,817,930	7315
B. Securities (at market)		981,560,929	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		170,267,204	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		31,408,773	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(58,565,413)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	2,952,489,423	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	54,134,670	7351
Less: amount offset by customer owned securities		(53,016,952)	7352
		1,117,718	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,953,607,141	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,953,607,141	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	\$	1,351,696,805	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBC/HARRIS BANKS/CHASE		116,979,913	7520
	\$		1,468,676,718
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	933,519,576	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBC 30.7 FUNDS CUSTODY ACCOUNTS		31,985,416	7560
			965,504,992
			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	\$	722,426,379	7700
B. Securities		16,055,938	7710
C. Unrealized gain (loss) on open futures contracts		170,325,173	7720
D. Value of long option contracts		31,408,773	7730
E. Value of short option contracts	(	(58,565,413)	7735
			881,650,850
			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			
	\$	3,315,832,560	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	362,225,419	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	265,824,643	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	96,400,776	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		\$	4,125,868,098 8500
B. Securities (at market)			903,550,524 8510
2. Net unrealized profit (loss) in open cleared swaps			(1,018,720,938) 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)		\$	4,010,697,684 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	8,420,181	8560
Less: amount offset by customer owned securities	(	8,407,800)	8570
			12,381 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$	4,010,710,065 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	402,482,240 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)			819,678,472 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash			3,162,581,251 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)			83,872,052 8650
9. Net settlement from (to) derivatives clearing organizations			132,002,731 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)		\$	4,700,616,746 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$	689,906,681 8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$	360,963,906 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$	328,942,775 8770