

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

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 03/31/14

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	\$	10,751,235,355	7010
B. Securities (at market)		7,344,830,182	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(662,506,811)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,656,974,899	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,273,091,590)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		17,817,442,035	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		309,843,973	7045
Less: amount offset by customer owned securities	(	238,725,482)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	17,888,560,526	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		4,225,753,028	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)		372,933,887	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,678,782,059	7100
B. Securities representing investments of customers' funds (at market)		4,300,244,392	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		6,295,128,536	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		53,346,354	7130
10. Exchange traded options			
A. Value of open long option contracts		2,656,974,899	7132
B. Value of open short option contracts	(	2,273,091,590)	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: _____)		676,767,760	7150
13. Total amount in segregation (add lines 7 through 12)		19,986,839,325	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,098,278,799	7190
15. Management Target Amount for Excess funds in segregation	\$	1,609,970,447	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	488,308,352	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	\$ _____	0	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$ _____	1,840,963,197	7315
B. Securities (at market)		1,164,157,760	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		164,139,036	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		31,423,980	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(41,403,844)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ _____	3,159,280,129	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ _____	93,990,817	7351
Less: amount offset by customer owned securities	(_____)	93,275,644	7352
		715,173	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ _____	3,159,995,302	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ _____	3,159,995,302	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	\$	1,499,712,298	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBC/HARRIS BANK/CHASE		96,765,586	7520
	\$		1,596,477,884
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,149,184,374	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CIBC 30.7 FUNDS CUSTODY ACCOUNTS		0	7560
			1,149,184,374
			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	\$	647,447,838	7700
B. Securities		14,973,386	7710
C. Unrealized gain (loss) on open futures contracts		164,588,255	7720
D. Value of long option contracts		31,423,980	7730
E. Value of short option contracts	(	(41,403,845)	7735
			817,029,614
			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	\$		3,562,691,872
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)	\$		402,696,570
			7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts	\$		284,399,577
			7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	\$		118,296,993
			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		\$	3,810,564,244 8500
B. Securities (at market)			695,914,387 8510
2. Net unrealized profit (loss) in open cleared swaps			(1,184,396,447) 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)		\$	3,322,082,184 8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	20,103,991	8560
Less: amount offset by customer owned securities	(	17,435,783)	8570
			2,668,208 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$		3,324,750,392 8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$	375,874,718 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)			577,481,201 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash			2,756,814,200 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)			118,433,186 8650
9. Net settlement from (to) derivatives clearing organizations			(47,291,032) 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)	\$		3,881,312,273 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$		556,561,881 8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$		299,227,535 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$		257,334,346 8770