

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

BROKER OR DEALER
 J.P. MORGAN SECURITIES LLC

as of 10/31/14

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	\$	9,744,974,749	7010
B. Securities (at market)		7,347,818,974	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		267,872,583	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		3,006,449,604	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,781,718,940)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		17,585,396,970	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		346,599,255	7045
Less: amount offset by customer owned securities	(	239,322,394)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	17,692,673,831	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		5,599,284,466	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)		225,563,679	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,674,053,396	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		5,910,753,845	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(135,175,194)	7130
10. Exchange traded options			
A. Value of open long option contracts		3,006,449,604	7132
B. Value of open short option contracts	(	2,781,718,940)	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: _____)		1,211,501,450	7150
13. Total amount in segregation (add lines 7 through 12)		19,710,712,306	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,018,038,475	7190
15. Management Target Amount for Excess funds in segregation	\$	1,592,340,645	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	425,697,830	7198

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

Date: 11/25/14 2:19 PM
Status: Scheduled

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>10/31/14</u>
--	-----------------------

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	\$	1,843,284,820	7315
B. Securities (at market)		1,007,349,836	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		17,232,204	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		80,961,603	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(55,947,423)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	2,892,881,040	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	99,273,173	7351
Less: amount offset by customer owned securities	(	70,742,345)	7352
		28,530,828	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,921,411,868	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,921,411,868	7360

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

Date: 11/25/14 2:19 PM
Status: Scheduled

BROKER OR DEALER
J.P. MORGAN SECURITIES LLC

as of 10/31/14

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	\$	1,010,126,735	7500
B. Other banks qualified under Regulation 30.7			
Name(s): CIBC/HARRIS BANKS/CHASE		173,447,379	7520
	\$		1,183,574,114
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	961,385,618	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): CICB 30.7 FUNDS CUSTODY ACCOUNTS		0	7560
			961,385,618
			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	\$	1,093,104,376	7700
B. Securities		45,964,218	7710
C. Unrealized gain (loss) on open futures contracts		15,731,208	7720
D. Value of long option contracts		80,961,603	7730
E. Value of short option contracts	(	(55,947,423)	7735
			1,179,813,982
			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		\$	3,324,773,714
			7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)		\$	403,361,846
			7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		\$	262,927,068
			7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		\$	140,434,778
			7785

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

BROKER OR DEALER
 J.P. MORGAN SECURITIES LLC as of 10/31/14

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		\$ 4,792,404,536	8500
B. Securities (at market)		883,459,196	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,117,743,160)	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)		\$ 4,558,120,572	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 17,619,372		8560
Less: amount offset by customer owned securities	(17,575,017)	44,355	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 4,558,164,927	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 565,816,317	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)		606,817,304	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		3,704,201,484	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		276,641,892	8650
9. Net settlement from (to) derivatives clearing organizations		(37,865,578)	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)		\$ 5,115,611,419	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 557,446,492	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 410,234,843	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 147,211,649	8770