

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

BROKER OR DEALER
 J.P. MORGAN SECURITIES LLC

as of 12/31/13

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	\$	10,689,214,842	7010
B. Securities (at market)		5,396,578,217	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(575,012,423)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,758,729,575	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,241,374,747)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		16,028,135,464	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		186,949,341	7045
Less: amount offset by customer owned securities	(	147,011,981)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	16,068,072,824	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,654,072,889	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)		782,455,851	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,351,416,530	7100
B. Securities representing investments of customers' funds (at market)		339,143	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,919,688,892	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		89,603,972	7130
10. Exchange traded options			
A. Value of open long option contracts		2,758,729,575	7132
B. Value of open short option contracts	(	2,241,374,747)	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: _____)		694,433,475	7150
13. Total amount in segregation (add lines 7 through 12)		18,009,365,580	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,941,292,756	7190

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Date: 1/27/14 6:35 PM
Status: Accepted

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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>3,209,016,688</u> 7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	<u>3,551,291,147</u> 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ <u><u>342,274,459</u></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	\$ 963,468,625	7500	
B. Other banks designated by the Commission			
Name(s): CIBC/HARRIS BANK/CHASE	267,303,474	7520	\$ 1,230,772,099 7530

2. Securities

A. In safekeeping with banks located in the United States	\$ 1,100,661,162	7540	
B. In safekeeping with other banks designated by the Commission			
Name(s): CIBC 30.7 FUNDS CUSTODY ACCOUNTS	1,894,532	7560	1,102,555,694 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	\$ 1,043,265,645	7700	
B. Securities	13,498,608	7710	
C. Unrealized gain (loss) on open futures contracts	177,890,956	7720	
D. Value of long option contracts	15,131,719	7730	
E. Value of short option contracts	(31,823,574)	7735	1,217,963,354 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 0	7750		0 7760
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7. Segregated funds on hand (describe:)

			0 7765
8. Total funds in separate section 30.7 accounts (to page 15 line 2)		\$	3,551,291,147 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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BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of <u>12/31/13</u>
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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	\$	3,351,348,341	8500
B. Securities (at market)		530,297,392	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		(976,952,104)	8520
3. Cleared OTC derivatives options			
A. Market value of open cleared OTC derivatives option contracts purchased		0	8530
B. Market value of open cleared OTC derivatives option contracts granted (sold)	(	0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	2,904,693,629	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	18,499,300	8560
Less: amount offset by customer owned securities	(	18,428,522)	8570
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	70,778	8580
		2,904,764,407	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	447,351,303	8600
B. Securities representing investment of customers' funds (at market)		0	8610
C. Securities held for particular customers or option customers in lieu of cash (at market)		479,417,165	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		2,513,995,356	8630
B. Securities representing investment of customers' funds (at market)		0	8640
C. Securities held for particular customers or option customers in lieu of cash (at market)		50,880,227	8650
9. Net settlement from (to) derivatives clearing organizations		(2,254,365)	8660
10. Cleared OTC derivatives options			
A. Value of open cleared OTC derivatives long option contracts		0	8670
B. Value of open cleared OTC derivatives short option contracts	(	0	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investment of customers' funds (at market)		0	8700
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	8710
12. Cleared OTC derivatives customer funds on hand		0	8715
13. Total amount in sequestration (add lines 7 through 12)	\$	3,489,389,686	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	584,625,279	8730