

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

BROKER OR DEALER

J.P. MORGAN CLEARING CORP.

as of

08/31/15

**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		\$	602,960,354 7010
B. Securities (at market)			175,882,419 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			37,365,347 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			66,046,796 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	64,909,050 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			817,345,866 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	1,008,382		7045
Less: amount offset by customer owned securities	( 227,626 )		7047
6. Amount required to be segregated (add lines 4 and 5)		\$	818,126,622 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			291,763,811 7070
B. Securities representing investments of customers' funds (at market)			7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	7100
B. Securities representing investments of customers' funds (at market)			7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			7130
10. Exchange traded options			
A. Value of open long option contracts			7132
B. Value of open short option contracts		(	7133
11. Net equities with other FCMs			
A. Net liquidating equity			640,917,494 7140
B. Securities representing investments of customers' funds (at market)			7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			175,882,419 7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)			1,108,563,724 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	290,437,102 7190
15. Management Target Amount for Excess funds in segregation		\$	73,631,396 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	216,805,706 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		\$	<u>7200</u>
2. Funds in segregated accounts			
A. Cash	\$		<u>7210</u>
B. Securities (at market)			<u>7220</u>
C. Total			<u>7230</u>
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$	<u>7240</u>

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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	\$	399,608,261	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	219,240,326	7315
B. Securities (at market)		161,167,264	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		20,537,981	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		5,838,826	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(13,170,016)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	393,614,381	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	19,252,161	7351
Less: amount offset by customer owned securities	(	13,258,281)	7352
		5,993,880	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	399,608,261	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	399,608,261	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	\$	126,005,318	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		52,528,202	7520
			\$ 178,533,520 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$		7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		7550	7560
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	188,889,430	7580
B. Securities		161,167,264	7590
C. Unrealized gain (loss) on open futures contracts		22,336,518	7600
D. Value of long option contracts		5,838,826	7610
E. Value of short option contracts	(	13,170,016	7615
			365,062,022 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____			7630
A. Cash	\$		7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation			7660
D. Value of long option contracts			7670
E. Value of short option contracts	(		7675
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): _____			7690
A. Cash	\$	13,983,904	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		(1,798,537)	7720
D. Value of long option contracts			7730
E. Value of short option contracts	(		7735
			12,185,367 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____			7750
			7760
7. Segregated funds on hand (describe: _____ )			
			7765
8. Total funds in separate section 30.7 accounts			
	\$	555,780,909	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	156,172,648	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	35,964,743	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	120,207,905	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	\$		8500	
B. Securities (at market)			8510	
2. Net unrealized profit (loss) in open cleared swaps			8520	
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased			8530	
B. Market value of open cleared swaps option contracts granted (sold)		(	8540	)
4. Net equity (deficit) (add lines 1, 2, and 3)	\$		8550	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$		8560	
Less: amount offset by customer owned securities		(	8570	)
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$		8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash	\$	250,000	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)			8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash			8630	
B. Securities representing investments of cleared swaps customers' funds (at market)			8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8650	
9. Net settlement from (to) derivatives clearing organizations			8660	
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts			8670	
B. Value of open cleared swaps short option contracts		(	8680	)
11. Net equities with other FCMs				
A. Net liquidating equity			8690	
B. Securities representing investments of cleared swaps customers' funds (at market)			8700	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8710	
12. Cleared swaps customer funds on hand (describe: _____ )			8715	
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	250,000	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	250,000	8730	
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$		8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	250,000	8770	