SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER **J.P. MORGAN CLEARING CORP.**	as of **07/31/15**

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			$ 448,924,587	7010
B. Securities (at market)			250,948,643	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(142,243,025)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			49,554,084	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(47,567,889)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			559,616,400	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	996,317	7045		
Less: amount offset by customer owned securities	(866,366)	7047	129,951	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 559,746,351	7060
FUNDS IN SEGREGATED ACCOUNTS				
7. Deposited in segregated funds bank accounts				
A. Cash			212,175,112	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			265,938,743	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)			250,948,643	7170
12. Segregated funds on hand (describe:)				7150
13. Total amount in segregation (add lines 7 through 12)			729,062,498	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			$ 169,316,147	7190
15. Management Target Amount for Excess funds in segregation			$ 50,377,172	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			$ 118,938,975	7198

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BROKER OR DEALER		
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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			$	7200
2. Funds in segregated accounts				
A. Cash	$	7210		
B. Securities (at market)		7220		
C. Total				7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)			$	7240

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BROKER OR DEALER
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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			$	561,053,680	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers					
A. Cash			$	151,152,775	7315
B. Securities (at market)				197,980,722	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade				213,601,595	7325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade				3,541,134	7335
B. Market value of open contracts granted (sold) on a foreign board of trade				(5,686,363)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)			$	560,589,863	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	$ 515,556	7351			
Less: amount offset by customer owned securities	(51,739)	7352		463,817	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$	561,053,680	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$	561,053,680	7360

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BROKER OR DEALER
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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		$ 154,333,675	7500		
B. Other banks qualified under Regulation 30.7					
Name(s):	7510	61,474,680	7520	$ 215,808,355	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		$ 101,573,085	7580		
B. Securities		197,980,722	7590		
C. Unrealized gain (loss) on open futures contracts		210,789,797	7600		
D. Value of long option contracts		3,541,134	7610		
E. Value of short option contracts		(5,686,363)	7615	508,198,375	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		$ 18,516,043	7700		
B. Securities			7710		
C. Unrealized gain (loss) on open futures contracts		2,811,798	7720		
D. Value of long option contracts			7730		
E. Value of short option contracts		( )	7735	21,327,841	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				$ 745,334,571	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)				$ 184,280,891	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				$ 50,494,831	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target				$ 133,786,060	7785

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BROKER OR DEALER
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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		8580
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