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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

12/31/15

as of

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			\$	8,096,913,035	7010
B. Securities (at market)				5,889,766,127	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract mar	ket			1,131,347,132	7030
3. Exchange traded options					
A. Add market value of open option contracts purchased on a contract market	t			1,632,672,104	7032
B. Deduct market value of open option contracts granted (sold) on a contract	market		(1,466,542,589	7033
4. Net equity (deficit) (add lines 1, 2, and 3)				15,284,155,809	7040
5. Accounts liquidating to a deficit and accounts with debit balances					
- gross amount		175,572,759	7045		
Less: amount offset by customer owned securities	(170,419,447)	7047	5,153,312	7050
6. Amount required to be segregated (add lines 4 and 5)			\$	15,289,309,121	7060
FUNDS IN SEGREGATED ACCOUNTS					
7. Deposited in segregated funds bank accounts					
A. Cash				3,992,306,792	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)			159,057,549	7090
8. Margins on deposit with derivatives clearing organizations of contract markets	6				
A. Cash			\$	6,782,513,317	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)			5,519,990,326	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	3			145,308,836	7130
10. Exchange traded options					
A. Value of open long option contracts				1,632,672,104	7132
B. Value of open short option contracts				(1,466,542,589)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:)	210,718,253	7150
13. Total amount in segregation (add lines 7 through 12)				16,976,024,588	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$	1,686,715,467	7190
15. Management Target Amount for Excess funds in segregation			\$	764,465,456	7194
16. Excess (deficiency) funds in segregation over (under) Management Target A	mount Excess		\$	922,250,011	7198

	BROKER OR DEALER	as of	12/31/15	
	J.P. MORGAN SECURITIES LLC		12/31/13	
	STATEMENT OF SEGREGATION REC FOR CUSTOMERS' D		EGREGATION	
	mount required to be segregated in accordance ith Commission regulation 32.6	\$		0 7200
2. F	unds in segregated accounts			
A	. Cash	\$ 0 7210		
	. Securities (at market) . Total	 0 7220		0 7230
3. E	xcess (deficiency) funds in segregation			
(s	subtract line 2.C from line 1)	\$		0 7240

2016-01-27 08:51PM EST Status: Accepted

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

	BROKER OR DEALER		,		
	J.P. MORGAN SECURITIES LLC		as of _	12/31/15	
	STATEMENT OF SECURED AMC PURSUANT TO	DUNTS AND FUNDS HELD D COMMISSION REGULAT		TE ACCOUNTS	
FOREIGN	FUTURES AND FOREIGN OPTIONS SECURED AMO	DUNTS			
	quired to be set aside pursuant to law, rule or regulatior a self-regulatory organization authorized thereunder	n of a foreign government		\$	7305
1. Net ledge	er balance - Foreign Futures and Foreign Option Tradin	ng - All Customers			
A. Cash				\$1,480,752	,092 7315
B. Secur	ities (at market)			1,610,576	,289 7317
2. Net unre	alized profit (loss) in open futures contracts traded on a	a foreign board of trade		(228,522,	093) 7325
3. Exchang	e traded options				
A. Market value of open option contracts purchased on a foreign board of trade				123,582	,027 7335
B. Marke	et value of open contracts granted (sold) on a foreign b	oard of trade		(21,857,	703) 7337
4. Net equit	ty (deficit) (add lines 1.2. and 3.)			\$2,964,530	,612 7345
5. Accounts	s liquidating to a deficit and accounts with				
debit bal	ances - gross amount	\$292,	931,003 7351]	
				7	

1,107,075 7354 Less: amount offset by customer owned securities 291,823,928) 7352 (6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) \$ 2,965,637,687 7355 \$ 2,965,637,687 7360 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

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

J.P. MORGAN SECURITES LLC as of		BROKER OR DEALER				
FURSUANT TO COMMISSION REGULATION 3.7. FUNDSD DEPOSITED IN SEPARATE REGULATION 3.7. A Banks tocated in the United States 1.060,333.220 B. Other banks qualified under Regulation 3.0.7 366,514,340 7520 1.447,352.620 7530 Securities \$ 1.060,337.20 7560 \$ 1.447,352.620 7530 Securities \$ 540,084.795 7540 \$ 1.447,352.620 7530 Securities \$ 6.084.795 7560 \$ 540,084.795 7570 Securities \$ 0 7559 0 7569 \$ 540,084.795 7570 Securities \$ 0 7559 0 7569 \$ 540,084.795 7570 Securities \$ 0 7559 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ \$		J.P. MORGAN SECURITIES LLC		as of	12/31/15	-
FURSUANT TO COMMISSION REGULATION 3.7. FUNDSD DEPOSITED IN SEPARATE REGULATION 3.7. A Banks tocated in the United States 1.060,333.220 B. Other banks qualified under Regulation 3.0.7 366,514,340 7520 1.447,352.620 7530 Securities \$ 1.060,337.20 7560 \$ 1.447,352.620 7530 Securities \$ 540,084.795 7540 \$ 1.447,352.620 7530 Securities \$ 6.084.795 7560 \$ 540,084.795 7570 Securities \$ 0 7559 0 7569 \$ 540,084.795 7570 Securities \$ 0 7559 0 7569 \$ 540,084.795 7570 Securities \$ 0 7559 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ 0 7569 \$ \$						
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A. Banks located in the United States \$	FU	NDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
B. Other banks qualified under Regulation 30.7 Name(s): CIBC/HARNIS BANKS/CHASE [7510] 366,514,340 [7520] \$ 1,447,352,620 [7530] 2. Securities A. In safekeeping with banks located in the United States \$ 540,084,795 [7560] 540,084,795 [7570] 3. In safekeeping with other banks qualified under Regulation 30.7 Name(s): CIBC 30.7 FUNDS CUSTODY ACCOUNTS [7550] 0 [7560] 540,084,795 [7570] 2. Caputies with registered futures commission merchants A. Cash \$ 0 [7590] 0 [7620] 540,084,795 [7610] 2. Value of long option contracts 0 7620] 0 [7620] 0 [7620] 2. Value of short option contracts 0 [7610] 0 [7620] 0 [7620] 4. Anounts held by clearing organizations of foreign boards of trade 0 [7650] 0 [7620] A. Cash \$ 0 [7650] 0 [7620] 0 [7620] 0. Value of long option contracts [0 [7670] 0 [7620] 0 [7620] 0 [7680] 0 [7680] 0 [7680] 0 <td>1. (</td> <td>Cash in banks</td> <td></td> <td></td> <td></td> <td></td>	1. (Cash in banks				
Name(s): CIBC/HARRIS BANKS/CHASE 7510 366,514,340 7520 1,447,352,620 7530 2. Securities A. In safekeeping with banks located in the United States \$ 540,084,795 7540 B. In safekeeping with other banks qualified under Regulation 30.7 Name(s): ClBC 30.7 FUNDS CUSTODY ACCOUNTS 7550 0 7560 3. Equities with registered futures commission merchants A. Cash \$ 0 7590 A. Cash \$ 0 7560 0 7560 D. Value of long option contracts 0 7600 0 7620 D. Value of long option contracts 0 7660 0 7620 A. Cash \$ 0 76760 0 7670 D. Value of long option contracts (0 7675 0 7680	/	A. Banks located in the United States	\$	1,080,838,280 7500		
2. Securities A. In safekeeping with banks located in the United States \$	I	3. Other banks qualified under Regulation 30.7				
A. In safekeeping with other banks located in the United States \$		Name(s): CIBC/HARRIS BANKS/CHASE 7510		366,514,340 7520	\$1	1,447,352,620 7530
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5. Amounts held by members of foreign boards of trade 7690 A. Cash \$ 379,206,393 B. Securities 1,070,491,494 C. Unrealized gain (loss) on open futures contracts (226,621,628) D. Value of long option contracts 123,582,027 E. Value of short option contracts ((21,857,703)) F. Value of short option contracts 0 Name(s): 0 7750 0 7750 0 7750 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 7760 0 8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured 346,600,311 Statement page 15 from Line 8) \$ 346,600,311 380 10. Management Target Amount for Exce		• •	(0 7680
Name(s): JPMS PLC 7690 A. Cash \$		•	(0)[1015]		0[7080]
A. Cash \$ 379,206,393 7700 B. Securities 1,070,491,494 7710 C. Unrealized gain (loss) on open futures contracts (226,621,628) 7720 D. Value of long option contracts 123,582,027 7730 E. Value of short option contracts (21,857,703) 1,324,800,583 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s): 0 0 7760 7. Segregated funds on hand (describe:) 0 0 7760 8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780	5.7					
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C. Unrealized gain (loss) on open futures contracts (226,621,628) 7720 D. Value of long option contracts 123,582,027 7730 E. Value of short option contracts (21,857,703) 1,324,800,583 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 7. Segregated funds on hand (describe: 0 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780						
D. Value of long option contracts 123,582,027 7730 E. Value of short option contracts ((21,857,703)) 1,324,800,583 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 (7750) 0 0 7760 7. Segregated funds on hand (describe:) 0 7765 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 7770 9 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780						
E. Value of short option contracts ((21,857,703))7735 1,324,800,583 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 7750 0 07765 7. Segregated funds on hand (describe: 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780						
6. Amounts with other depositories designated by a foreign board of trade 0 0 Name(s): 0 0 0 7. Segregated funds on hand (describe: 0 0 0 8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780	I	E. Value of short option contracts	(1	1.324.800.583 7740
7. Segregated funds on hand (describe:) 0 7765 8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780				(<u>,,,,,,,,,,</u>
8. Total funds in separate section 30.7 accounts \$ 3,312,237,998 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780		Name(s): 0 7750				0 7760
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$	7.8	Segregated funds on hand (describe:)			0 7765
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 346,600,311 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638	8.1	otal funds in separate section 30.7 accounts			\$ 3	3,312,237,998 7770
Statement page 15 from Line 8) \$ 346,600,311 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 207,594,638 7780			7 Secured			
10. Management Target Amount for Excess funds in separate section 30.7 accounts \$					\$	346,600,311 7380
	10.	Management Target Amount for Excess funds in separate section 30.7 a	accounts		\$	
	11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Mana	gement Tar	get	\$	

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

В	ROKER OR DEALER			
J.	P. MORGAN SECURITIES LLC	as of	12/31/15	
	COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUI	REMENT		
Net Cap	ital required			
A. Risk-	Based Requirement			
	mount of Customer Risk laintenance Margin requirement21,170,433,930 7415			
ii. E	inter 8% of line A.i1,693,	634,714 7425		
	Amount of Non-Customer Risk faintenance Margin requirement2,650,647,451 7435			
iv. I		051,796 7445		
v. A	Add lines A.ii and A.iv1,905,	686,510 7455		
3. Minim	num Dollar Amount Requirement1,	000,000 7465		
C. Other	NFA Requirement	7475		
	num CFTC Net Capital Requirement. the greatest of lines A, B or C		1,905,686,510	
Note:	If amount on Line D (7490) is greater than minimum net capital requirement computed on			
	Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount			
	required by SEC or CFTC is the minimum net capital requirement.			
CFTC E	arly Warning Level		2,096,255,161	
Note:	If the Minimum Net Capital Requirement computed on Line D (7490) is:			
	(1) Risk Based Requirement, enter 110% of Line A (7455), or			
	(2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or			
	(3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex			
	transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or			
	(4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging			
	in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex			
	obligations in excess of \$10,000,000 enter 110% of Line C (7475), or			

(5) Other NFA Requirement, enter 150% of Line C (7475).