

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 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		\$	<u>8,096,913,035</u> <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)			<u>5,889,766,127</u> <span style="border: 1px solid black; padding: 0 2px;">7020</span>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>1,131,347,132</u> <span style="border: 1px solid black; padding: 0 2px;">7030</span>
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>1,632,672,104</u> <span style="border: 1px solid black; padding: 0 2px;">7032</span>
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>1,466,542,589</u> ) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>15,284,155,809</u> <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>175,572,759</u>		<span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	( <u>170,419,447</u> )		<u>5,153,312</u> <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>15,289,309,121</u> <span style="border: 1px solid black; padding: 0 2px;">7060</span>

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>3,992,306,792</u> <span style="border: 1px solid black; padding: 0 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7080</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>159,057,549</u> <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>6,782,513,317</u> <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7110</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>5,519,990,326</u> <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>145,308,836</u> <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options			
A. Value of open long option contracts			<u>1,632,672,104</u> <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts		(	<u>1,466,542,589</u> ) <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs			
A. Net liquidating equity			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7160</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>0</u> <span style="border: 1px solid black; padding: 0 2px;">7170</span>
12. Segregated funds on hand (describe: _____)			<u>210,718,253</u> <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)			<u>16,976,024,588</u> <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>1,686,715,467</u> <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation		\$	<u>764,465,456</u> <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	<u>922,250,011</u> <span style="border: 1px solid black; padding: 0 2px;">7198</span>

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

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as of 12/31/15

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	\$ _____	0	7200
2. Funds in segregated accounts			
A. Cash	\$ _____	0	7210
B. Securities (at market)	_____	0	7220
C. Total		_____	0 7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	0 7240

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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	\$		7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	1,480,752,092	7315
B. Securities (at market)		1,610,576,289	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(228,522,093)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		123,582,027	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(21,857,703)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	2,964,530,612	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	292,931,003	7351
Less: amount offset by customer owned securities		(291,823,928)	7352
		1,107,075	7354
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
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,965,637,687	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	\$	<u>1,080,838,280</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CIBC/HARRIS BANKS/CHASE</u>		<u>366,514,340</u>	<u>7520</u>
	\$		<u>1,447,352,620</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>540,084,795</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>CIBC 30.7 FUNDS CUSTODY ACCOUNTS</u>		<u>0</u>	<u>7560</u>
			<u>540,084,795</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>0</u>	<u>7580</u>
B. Securities		<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts		<u>0</u>	<u>7600</u>
D. Value of long option contracts		<u>0</u>	<u>7610</u>
E. Value of short option contracts	(	<u>0</u>	<u>7615</u>
			<u>0</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____			<u>7630</u>
A. Cash	\$	<u>0</u>	<u>7640</u>
B. Securities		<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation		<u>0</u>	<u>7660</u>
D. Value of long option contracts		<u>0</u>	<u>7670</u>
E. Value of short option contracts	(	<u>0</u>	<u>7675</u>
			<u>0</u>
5. Amounts held by members of foreign boards of trade			
Name(s): <u>JPMS PLC</u>			<u>7690</u>
A. Cash	\$	<u>379,206,393</u>	<u>7700</u>
B. Securities		<u>1,070,491,494</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>(226,621,628)</u>	<u>7720</u>
D. Value of long option contracts		<u>123,582,027</u>	<u>7730</u>
E. Value of short option contracts	(	<u>(21,857,703)</u>	<u>7735</u>
			<u>1,324,800,583</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>0</u>			<u>7750</u>
			<u>0</u>
7. Segregated funds on hand (describe: _____ )			
			<u>0</u>
8. Total funds in separate section 30.7 accounts			
	\$	<u>3,312,237,998</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>346,600,311</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	<u>207,594,638</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	<u>139,005,673</u>	<u>7785</u>

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 21,170,433,930 7415

ii. Enter 8% of line A.i

1,693,634,714 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 2,650,647,451 7435

iv. Enter 8% of line A.iii

212,051,796 7445

v. Add lines A.ii and A.iv.

1,905,686,510 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

1,905,686,510 7490

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 Early Warning Level

2,096,255,161 7495

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).