SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER **J.P. MORGAN CLEARING CORP.** as of **11/30/15**

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			$ 595,021,541	7010
B. Securities (at market)			101,099,978	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(152,135,837)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			78,521,736	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(81,258,293)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			541,249,125	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	736,639	7045		
Less: amount offset by customer owned securities	(449,317)	7047	287,322	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 541,536,447	7060
FUNDS IN SEGREGATED ACCOUNTS				
7. Deposited in segregated funds bank accounts				
A. Cash			200,888,897	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			467,025,617	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)			101,099,978	7170
12. Segregated funds on hand (describe:)				7150
13. Total amount in segregation (add lines 7 through 12)			769,014,492	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			$ 227,478,045	7190
15. Management Target Amount for Excess funds in segregation			$ 48,738,280	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			$ 178,739,765	7198

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BROKER OR DEALER
J.P. MORGAN CLEARING CORP. as of **11/30/15**

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			$ 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		$ 398,172,823	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash		$ (8,901,418)	7315
B. Securities (at market)		203,861,574	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		210,688,767	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		14,938,767	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(23,645,930)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)		$ 396,941,760	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	$ 9,639,651 7351		
Less: amount offset by customer owned securities	(8,408,588) 7352	1,231,063	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 398,172,823	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		$ 398,172,823	7360

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BROKER OR DEALER **J.P. MORGAN CLEARING CORP.** as of **11/30/15**

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	$ 145,091,421	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): 7510	42,658,768	7520	$ 187,750,189	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	$ (53,601,471)	7580		
B. Securities	203,861,574	7590		
C. Unrealized gain (loss) on open futures contracts	210,688,295	7600		
D. Value of long option contracts	14,938,767	7610		
E. Value of short option contracts	(23,645,930)	7615	352,241,235	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	$ 10,016,059	7700		
B. Securities		7710		
C. Unrealized gain (loss) on open futures contracts	472	7720		
D. Value of long option contracts		7730		
E. Value of short option contracts	( )	7735	10,016,531	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			$ 550,007,955	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			$ 151,835,132	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			$ 35,835,554	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			$ 115,999,578	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

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BROKER OR DEALER
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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	887,137,864 7415	
ii. Enter 8% of line A.i		70,971,029 7425
iii. Amount of Non-Customer Risk Maintenance Margin requirement	7435	
iv. Enter 8% of line A.iii		7445
v. Add lines A.ii and A.iv.		70,971,029 7455
B. Minimum Dollar Amount Requirement		1,000,000 7465
C. Other NFA Requirement		7475
D. Minimum CFTC Net Capital Enter the greatest of lines A, B or C		70,971,029 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 **78,068,132** 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).