SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER		
J.P. MORGAN CLEARING CORP.	as of	09/30/15

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			$ 594,645,520	7010
B. Securities (at market)			146,161,074	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(107,858,704)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			60,898,568	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(55,897,977)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			637,948,481	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	12,128,644	7045		
Less: amount offset by customer owned securities	(10,363,716)	7047	1,764,928	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 639,713,409	7060
FUNDS IN SEGREGATED ACCOUNTS				
7. Deposited in segregated funds bank accounts				
A. Cash			271,598,241	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			512,375,459	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)			146,161,074	7170
12. Segregated funds on hand (describe:)				7150
13. Total amount in segregation (add lines 7 through 12)			930,134,774	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			$ 290,421,365	7190
15. Management Target Amount for Excess funds in segregation			$ 57,574,207	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			$ 232,847,158	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			$ 519,276,459	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers				
A. Cash			$ 232,297,438	7315
B. Securities (at market)			182,610,436	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			104,928,760	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			6,755,813	7335
B. Market value of open contracts granted (sold) on a foreign board of trade			(12,396,151)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)			$ 514,196,296	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	$ 5,080,163	7351		
Less: amount offset by customer owned securities	( )	7352	5,080,163	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 519,276,459	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 519,276,459	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		$ 152,502,911 [7500]		
B. Other banks qualified under Regulation 30.7				
Name(s):	[7510]	48,056,292 [7520]	$ 200,559,203 [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		$ 200,312,354 [7580]		
B. Securities		182,610,436 [7590]		
C. Unrealized gain (loss) on open futures contracts		103,774,281 [7600]		
D. Value of long option contracts		6,755,813 [7610]		
E. Value of short option contracts		(12,396,151) [7615]	481,056,733 [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		$ 12,965,684 [7700]		
B. Securities		[7710]		
C. Unrealized gain (loss) on open futures contracts		1,154,479 [7720]		
D. Value of long option contracts		[7730]		
E. Value of short option contracts		( ) [7735]	14,120,163 [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			$ 695,736,099 [7770]	
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			$ 176,459,640 [7380]	
10. Management Target Amount for Excess funds in separate section 30.7 accounts			$ 46,734,881 [7780]	
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			$ 129,724,759 [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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