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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

06/30/15

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			\$	9,268,939,207	7010
B. Securities (at market)				7,240,907,034	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract ma	arket			(134,983,482)	7030
3. Exchange traded options			-		
A. Add market value of open option contracts purchased on a contract mark	tet		_	2,487,685,959	7032
B. Deduct market value of open option contracts granted (sold) on a contract	ct market		(2,275,801,414) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			_	16,586,747,304	7040
5. Accounts liquidating to a deficit and accounts with debit balances					
- gross amount		323,891,644	7045		
Less: amount offset by customer owned securities	(188,189,491)		135,702,153	
6. Amount required to be segregated (add lines 4 and 5)			\$_	16,722,449,457	7060
FUNDS IN SEGREGATED ACCOUNTS					
7. Deposited in segregated funds bank accounts					
A. Cash			_	3,514,320,199	7070
B. Securities representing investments of customers' funds (at market)			-	0	7080
C. Securities held for particular customers or option customers in lieu of cas	sh (at market)		_	507,502,942	7090
8. Margins on deposit with derivatives clearing organizations of contract market	ets				
A. Cash			\$	7,397,449,984	7100
B. Securities representing investments of customers' funds (at market)			_	0	7110
C. Securities held for particular customers or option customers in lieu of cas	sh (at market)		-	5,979,942,448	7120
9. Net settlement from (to) derivatives clearing organizations of contract market	ets		_	(38,661,806)	7130
10. Exchange traded options					
A. Value of open long option contracts			-	2,487,685,959	7132
B. Value of open short option contracts			(2,275,801,414) 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 cas	sh (at market)		-	0	7170
12. Segregated funds on hand (describe:) _	753,461,645	7150
13. Total amount in segregation (add lines 7 through 12)			-	18,325,899,957	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$	1,603,450,500	7190
15. Management Target Amount for Excess funds in segregation			\$_	1,505,020,451	7194
16. Excess (deficiency) funds in segregation over (under) Management Target	Amount Excess		\$	98,430,049	7198

	BROKER OR DEALER		as of	06/20/45	
	J.P. MORGAN SECURITIES LLC		as 01	06/30/15	
	STATEMENT OF SEGREGATION REC FOR CUSTOMERS' D	 	-		
	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

Date: 7/24/15 3:04 PM Status: Accepted

\$ 3,496,560,203 7360

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

J.P. MORGAN SECURITIES	LLC		as of	06/30/15	<u> </u>	
STATEMENT C		INTS AND FUNDS H COMMISSION REG		E ACCOU	INTS	
FOREIGN FUTURES AND FOREIGN OP	TIONS SECURED AMOU	NTS				
Amount required to be set aside pursuant	to law, rule or regulation o	f a foreign government				
or a rule of a self-regulatory organization a	authorized thereunder			\$		7305
1. Net ledger balance - Foreign Futures an	d Foreign Option Trading	- All Customers				
A. Cash				\$	1,940,099,686	7315
B. Securities (at market)					1,535,990,622	7317
2. Net unrealized profit (loss) in open future	es contracts traded on a f	oreign board of trade			(7,811,046)	7325
3. Exchange traded options						
A. Market value of open option contracts	s purchased on a foreign b	poard of trade			50,005,074	7335
B. Market value of open contracts grante	ed (sold) on a foreign boa	ard of trade			(22,062,559)	7337
4. Net equity (deficit) (add lines 1. 2. and 3	.)			\$	3,496,221,777	7345
5. Accounts liquidating to a deficit and accounts	ounts with					
debit balances - gross amount		\$	120,469,628 7351]		
Less: amount offset by customer owned	l securities	(120,131,202) 7352		338,426	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			\$	3,496,560,203	7355	

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

BROKER OR DEALER

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

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

06/30/15

as of

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

A. Banks located in the United States \$	1. Cash in banks				
Name(s): CIBC/Ham's Banks/CHASE [7510] 338,189,755 [7520] \$ 2,522,446,436 [7530] 2. Securities A. In safekeeping with banks located in the United States \$ 163,493,439 [7540] B. In safekeeping with other banks qualified under Regulation 30.7 Name(s): CIBC 30.7 Funds Custody Accounts [7550] 0 [7660] 163,493,439 [7570] 3. Equities with registered futures commission merchants A. Cash \$ 0 [7560] 163,493,439 [7570] 3. Equities with registered futures contracts 0 [7660] 163,493,439 [7570] A. Cash \$ 0 [7660] 0 [7620] D. Value of long option contracts (0 [7670] 0 [7620] A. Cash \$ 0 [7660] 0 [7620] 0 [7620] A. Cash \$ 0 [7660] 0 [7670] 0 [7680] S. Accurities (0 [7670] 0 [7680] [770] [7680]	A. Banks located in the United States	\$	2,184,256,681	'500	
2. Securities \$ 163,493,439 [7540] B. In safekeeping with other banks located in the United States \$ 163,493,439 [7570] B. In safekeeping with other banks qualified under Regulation 30.7 Name(s): CIBC 30.7 Funds Custody Accounts [7550] 0. [7580] 3. Equilies with registered futures commission merchants A. Cash B. Securities 0. [7580] C. Unrealized gain (loss) on open futures contracts 0. [7620] A. Cash B. Securities 0. [7630] A. Cash S. 0 [7640] 0. [7660] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7630] A. Cash S. 0 [7640] D. Value of long option contracts 0. [7760] A. Cash S. 0 [7760] A. Cash S. (52,063,426) [7700] C. Unrealized gain (loss) on open futures contracts 0. [332,770] C. Unrealized gain (loss) on open futures contracts 0. [332,770] C. Unrealized gain (loss) on open futures contracts 0. [7750] C. Value of short option contracts 0. [7750] C. Va	B. Other banks qualified under Regulation 30.7				
A. In safekeeping with banks located in the United States \$ 163,493,439 7540 B. In safekeeping with other banks qualified under Regulation 30.7 0 7560 163,493,439 7570 3. Equities with registered futures commission merchants 0 7580 0 7580 A. Cash 0 7580 0 7580 B. Securities 0 7590 0 7600 D. Value of long option contracts 0 7610 0 7620 E. Value of short option contracts 0 7650 0 7620 4. Amounts held by clearing organizations of foreign boards of trade Name(s): 0 7660 S. Securities 0 7660 0 7660 C. Amount due to (from) clearing organizations - daily variation 0 7660 0 7660 D. Value of long option contracts 0 7670 0 7680 A. Cash \$ 0 7660 0 7680 A. Cash \$ 0 7670 0 7680 A. Cash \$ 0 7769 0 7680 A	Name(s): CIBC/Harris Banks/CHASE 7510)	338,189,755	′520 \$	2,522,446,436 7530
In status to the tark squalified under Regulation 30.7 Name(s): CIBC 30.7 Funds Custody Accounts 7550 0 3. Equities with registered futures commission merchants A. Cash 0 B. Securities 0 C. Unrealized gain (loss) on open futures contracts 0 D. Value of long option contracts 0 A. Cash \$ Name(s): 0 C. Amounts held by clearing organizations of foreign boards of trade Name(s): 0 C. Amounts held by clearing organizations - daily variation D. Value of long option contracts 0 C. Amounts held by members of foreign boards of trade Name(s): 0 C. Amounts held by members of foreign boards of trade Name(s): 0 Value of long option contracts 0 S. Anounts held by members of foreign boards of trade Name(s): JBS PLC Totalize for option contracts 0 C. Unrealized gain (loss) on open futures contracts 0 D. Value of long option contracts 0 D. Value of long option contracts 0 D. Value of long option contr	2. Securities		_		
Name(s): CIBC 30.7 Funds Custody Accounts [7550] 0 [7560] 163.493.439 [7570] 3. Equities with registered futures commission merchants A. Cash \$ 0 [7580] B. Securities 0 [7600] 0 [7620] 0 D. Value of long option contracts 0 [7610] 0 [7620] E. Value of short option contracts 0 [7630] 0 [7620] A. Acash \$ 0 [7630] 0 [7620] A. Acash \$ 0 [7660] 0 [7620] A. Acash \$ 0 [7650] 0 [7620] A. Acash \$ 0 [7650] 0 [7640] D. Value of long option contracts (0) [7670] 0 [7680] S. Acounts held by members of oreign boards of trade Name(s): JPMS PLC [7690] [7680] [7720] [7720] [7720] [7720] [7720] [7720] [7760] [7720] [7760] <t< td=""><td>A. In safekeeping with banks located in the United States</td><td>\$</td><td>163,493,439 7</td><td>′540</td><td></td></t<>	A. In safekeeping with banks located in the United States	\$	163,493,439 7	′540	
3. Equities with registered futures commission merchants \$ 0 7590 A. Cash \$ 0 7590 D. Value of long option contracts 0 7600 D. Value of long option contracts 0 7610 E. Value of short option contracts 0 7660 A. Cash \$ 0 7660 B. Securities 0 7660 C. Amounts held by clearing organizations of foreign boards of trade 0 7660 Name(s):	B. In safekeeping with other banks qualified under Regulation 30.7	_	_		
A. Cash \$ 0 7580 B. Securities 0 77600 0 7610 D. Value of long option contracts 0 7610 0 7620 A. Amounts held by clearing organizations of foreign boards of trade 0 7640 0 7620 A. Amounts held by clearing organizations of foreign boards of trade 0 7660 0 7620 A. Cash \$ 0 7660 0 7620 A. Cash \$ 0 7660 0 7660 D. Value of long option contracts 0 7660 0 7660 D. Value of long option contracts 0 7670 0 7680 D. Value of long option contracts 0 7670 0 7680 S. Amounts held by members of foreign boards of trade Name(s): 0 7769 0 77680 A. Cash \$ (52.063.426) 7700 0 7740 B. Securities 1.372.497.183 7710 0 0 7760 C. Unrealized gain (loss) on open futures contracts (22.062.569) 7770 0	Name(s): CIBC 30.7 Funds Custody Accounts 7550)	0 7	7560	163,493,439 7570
B. Securities 0 7590 C. Unrealized gain (loss) on open futures contracts 0 7600 D. Value of long option contracts 0 7610 E. Value of short option contracts 0 7630 A. Cash \$ 0 76600 B. Securities 0 7630 A. Cash \$ 0 7660 A. Cash \$ 0 7650 A. Cash \$ 0 7660 D. Value of long option contracts 0 0 7650 A. Cash \$ 0 7660 B. Securities 0 7650 0 7680 0 7700 0 0 7680 0 7680 0 7700	3. Equities with registered futures commission merchants				
C. Urrealized gain (loss) on open futures contracts C. Urrealized gain (loss) on open futures contracts C. Urrealized gain (loss) on open futures contracts C. (Contracts)	A. Cash	\$	0 7	′580	
D. Value of long option contracts	B. Securities		0 7	7590	
E. Value of short option contracts (C. Unrealized gain (loss) on open futures contracts		0 7	600	
4. Amounts held by clearing organizations of foreign boards of trade	D. Value of long option contracts		0 7	610	
Name(s):	E. Value of short option contracts	(0)7	615	0 7620
A. Cash \$	4. Amounts held by clearing organizations of foreign boards of trade				
B. Securities 0 7650 C. Amount due to (from) clearing organizations - daily variation 0 7660 D. Value of long option contracts 0 7670 E. Value of short option contracts 0 7675 S. Amounts held by members of foreign boards of trade 0 7660 Name(s): JPMS PLC 7690 A. Cash \$ (52,063,426) 7700 B. Securities 1,372,497,183 7710 C. Unrealized gain (loss) on open futures contracts (8,332,764) 7720 D. Value of long option contracts (22,062,559) 1,340,043,508 7740 6. Amounts with other depositories designated by a foreign board of trade 0 77650 0 77660 Name(s): 0 77750 0 77660 7. Segregated funds on hand (describe:) 0 7765 0 77660 8. Total funds in separate section 30.7 accounts \$ 4,025,983,383,7770 9. 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 529,423,180,7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418,7780	Name(s):7630)			
C. Amount due to (from) clearing organizations - daily variation 0 7660 D. Value of long option contracts 0 0 7670 E. Value of short option contracts 0 0 7675 0 7680 5. Amounts held by members of foreign boards of trade Name(s): JPMS PLC 7690 A. Cash \$ (52,063,426) 7700 B. Securities 1,372,497,183 7710 C. Unrealized gain (loss) on open futures contracts (8,332,764) 7720 D. Value of long option contracts (8,332,764) 7720 D. Value of long option contracts (0 (22,062,559))7735 1,340,043,508 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s): 0 7760 7. Segregated funds on hand (describe:) 0 7765 8. Total funds in separate section 30.7 accounts \$ 4,025,983,383 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	A. Cash	\$	0 7	640	
D. Value of long option contracts 0 7670 E. Value of short option contracts 0)7675 0 5. Amounts held by members of foreign boards of trade 0 7690 A. Cash \$ (52,063,426) 7700 B. Securities 1,372,497,183 7710 C. Unrealized gain (loss) on open futures contracts (8,332,764) 7720 D. Value of long option contracts 50,005,074 7730 E. Value of short option contracts (22,062,559) 1,340,043,508 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 77750 0 0 7760 7. Segregated funds on hand (describe:) 0 0 7760 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	B. Securities		0 7	650	
E. Value of short option contracts (C. Amount due to (from) clearing organizations - daily variation		o 🛛	660	
5. Amounts held by members of foreign boards of trade Name(s): JPMS PLC [7690] A. Cash \$ (52,063,426) 7700 B. Securities [1,372,497,183] 7710] C. Unrealized gain (loss) on open futures contracts [8,332,764] [7720] D. Value of long option contracts [0,302,764] [7720] E. Value of short option contracts [0,20,062,559] [7735] 1,340,043,508 [7740] 6. Amounts with other depositories designated by a foreign board of trade Name(s): 0 [7750] [0,7760] [0,7760] 7. Segregated funds on hand (describe:) [0, 7765] [0,7760] 8. Total funds in separate section 30.7 accounts [1,000] [0	D. Value of long option contracts		0 7	670	
Name(s): JPMS PLC 7690 A. Cash \$ (52,063,426) 7700 B. Securities 1,372,497,183 7710 C. Unrealized gain (loss) on open futures contracts (8,332,764) 7720 D. Value of long option contracts 50,005,074 7730 E. Value of short option contracts (122,062,559) 1,340,043,508 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 Name(s): 0 77750 0 0 7765 7. Segregated funds on hand (describe:) 0 7765 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 4,025,983,383 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	E. Value of short option contracts	(0)7	675	0 7680
A. Cash \$ (52,063,426) 7700 B. Securities 1,372,497,183 7710 C. Unrealized gain (loss) on open futures contracts (8,332,764) 7720 D. Value of long option contracts 50,005,074 7730 E. Value of short option contracts (22,062,559) 1,340,043,508 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 7. Segregated funds on hand (describe:) 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 4,025,983,383 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	5. Amounts held by members of foreign boards of trade				
A. Cash (32,003,420) (7700) B. Securities 1,372,497,183 (7710) C. Unrealized gain (loss) on open futures contracts (8,332,764) (7720) D. Value of long option contracts 50,005,074 (7730) E. Value of short option contracts (22,062,559) (7735) 1,340,043,508 (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 (7760) 0 (7760) 8. Total funds in separate section 30.7 accounts \$ 4,025,983,383 (7770) 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 529,423,180 (7380) 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 (7780)	Name(s): JPMS PLC 7690)			
C. Unrealized gain (loss) on open futures contracts (8,332,764) 7720 D. Value of long option contracts 50,005,074 7730 E. Value of short option contracts (22,062,559) 1,340,043,508 7740 6. Amounts with other depositories designated by a foreign board of trade 0 0 7760 7. Segregated funds on hand (describe: 0 0 7765 8. Total funds in separate section 30.7 accounts 4,025,983,383 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts 314,690,418 7780	A. Cash	\$	(52,063,426) 7	700	
D. Value of long option contracts 50,005,074 7730 E. Value of short option contracts ((22,062,559)) 1,340,043,508 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 0 7765 8. Total funds in separate section 30.7 accounts \$ 4,025,983,383 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	B. Securities		1,372,497,183 7	710	
E. Value of short option contracts ((22,062,559))7735 1,340,043,508 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 0 7765 0 0 7765 8. Total funds in separate section 30.7 accounts \$ 4,025,983,383 7770 0 0 7765 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	C. Unrealized gain (loss) on open futures contracts		(8,332,764) 7	720	
6. Amounts with other depositories designated by a foreign board of trade 0 <td>D. Value of long option contracts</td> <td></td> <td>50,005,074 7</td> <td>730</td> <td></td>	D. Value of long option contracts		50,005,074 7	730	
6. Amounts with other depositories designated by a foreign board of trade 0 <td>E. Value of short option contracts</td> <td>(</td> <td>(22,062,559))7</td> <td>735</td> <td>1,340,043,508 7740</td>	E. Value of short option contracts	((22,062,559))7	735	1,340,043,508 7740
7. Segregated funds on hand (describe:) 0 7765 8. Total funds in separate section 30.7 accounts \$ 4,025,983,383 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	6. Amounts with other depositories designated by a foreign board of trad	le			
8. Total funds in separate section 30.7 accounts \$ 4,025,983,383 7770 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8) \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 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) \$ 529,423,180 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418	7. Segregated funds on hand (describe:)			0 7765
Statement page 15 from Line 8) \$ 529,423,180 7380 10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418 7780	8. Total funds in separate section 30.7 accounts			\$	4,025,983,383 7770
10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 314,690,418	9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Lir	ne 7 Secured			
	Statement page 15 from Line 8)			\$	529,423,180 7380
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target \$	10. Management Target Amount for Excess funds in separate section 30	0.7 accounts		\$	314,690,418 7780
	11. Excess (deficiency) funds in separate 30.7 accounts over (under) Ma	anagement Tar	get	\$	214,732,762 7785

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

В	ROKER OR DEALER		
J.	.P. MORGAN SECURITIES LLC	as of	06/30/15
	COMPUTATION OF CFTC MINIMUM NET CAPITAL REQU	IREMENT	
	bital required		
∖. Risk-	-Based Requirement		
i. Ai	mount of Customer Risk		
N	Maintenance Margin requirement 22,057,704,453 7415		
ii. E	Enter 8% of line A.i1,764,	616,356 7425	
	Amount of Non-Customer Risk Naintenance Margin requirement		
	3,021,449,531	715,964 7445	
v. <i>A</i>	Add lines A.ii and A.iv2,006,	332,320 7455	
3. Minim	num Dollar Amount Requirement1,	000,000 7465	
C. Other	r NFA Requirement	7475	
D. Minim	num CFTC Net Capital Requirement.		Г
Enter	the greatest of lines A, B or C		2,006,332,320
lote:	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		2,206,965,552
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).