BROKER OR DEALER	27.47.43204		
J.P. MORGAN CLEARING CORP.	as of	05/31/15	

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

Net ledger balance					
A. Cash			\$	633,028,301	7010
B. Securities (at market)				148,533,081	7020
2. Net unrealized profit (loss) in open futures contracts traded on a con	tract market			(164,887,580)	7030
3. Exchange traded options					
A. Add market value of open option contracts purchased on a contra	ect market			24,492,585	7032
B. Deduct market value of open option contracts granted (sold) on a	contract market		(29,044,884	7033
4. Net equity (deficit) (add lines 1, 2, and 3)				612,121,503	7040
5. Accounts liquidating to a deficit and accounts with debit balances					
- gross amount	- ×	455,328 70	45		
Less: amount offset by customer owned securities	ſ	455,207) 70	47	121	7050
6. Amount required to be segregated (add lines 4 and 5)	% <u>-</u>		_s	612,121,624	7060
FUNDS IN SEGREGATED ACCOUNTS					
7. Deposited in segregated funds bank accounts					
A. Cash				309,260,613	7070
B. Securities representing investments of customers' funds (at market)					7080
C. Securities held for particular customers or option customers in lieu	u of cash (at market)				7090
8. Margins on deposit with derivatives clearing organizations of contract	t markets				
A. Cash			\$		7100
B. Securities representing investments of customers' funds (at market	et)				7110
C. Securities held for particular customers or option customers in lieu	u of cash (at market)				7120
9. Net settlement from (to) derivatives clearing organizations of contract markets					7130
10. Exchange traded options			50	78	
A. Value of open long option contracts			1		7132
B. Value of open short option contracts			(7133
11. Net equities with other FCMs					
A. Net liquidating equity				422,662,602	7140
B. Securities representing investments of customers' funds (at market	et)				7160
C. Securities held for particular customers or option customers in lieu	u of cash (at market)		50.	148,533,081	7170
12. Segregated funds on hand (describe:			_)		7150
13. Total amount in segregation (add lines 7 through 12)			6 1.	880,456,296	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 1	3)		\$	268,334,672	7190
15. Management Target Amount for Excess funds in segregation			\$	55,090,946	7194
	Target Amount Excess		1,000	213,243,726	7198

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7230

7240

B. Securities (at market)

3. Excess (deficiency) funds in segregation

(subtract line 2.C from line 1)

C. Total

SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

7220

		-
BROKER OR DEALER J.P. MORGAN CLEARING CORP.	as	of05/31/15
	GATION REQUIREMENTS AND FUNDS	
Amount required to be segregated in accordance with Commission regulation 32.6		\$[7200]
Funds in segregated accounts A. Cash	\$ \[\bar{721}	<u> </u>

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BROKER OR DEALER	480.	
J.P. MORGAN CLEARING CORP.	as of _	05/31/15

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	n government				
or a rule of a self-regulatory organization authorized thereunder			\$	551,737,699	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Cust	tomers				
A. Cash			\$	492,148,576	7315
B. Securities (at market)				94,056,133	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade				(35,536,759)	7325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade			2,411,174	7335	
B. Market value of open contracts granted (sold) on a foreign board of trade			(1,380,831)	7337	
4. Net equity (deficit) (add lines 1, 2, and 3.)			\$	551,698,293	7345
5. Accounts liquidating to a deficit and accounts with					
debit balances - gross amount	\$	12,373,491 735	Ī		
Less: amount offset by customer owned securities	(12,334,085) 7352	2	39,406	7354
6. Amount required to be set aside as the secured amount - Net Liquidating E	quity Method	(add lines 4 and 5)	\$	551,737,699	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction ((above) or line	6.	\$	551,737,699	7360

BROKER OR DEALER		
J.P. MORGAN CLEARING CORP.	as of	05/31/15

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	\$	152,755,392 7500	
B. Other banks qualified under Regulation 30.7			
Name(s): 7510		93,410,547 7520 \$	246,165,939 7530
2. Securities	2		
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	\$	418,523,012 7580	
B. Securities	78 <u></u>	94,056,133 7590	
C. Unrealized gain (loss) on open futures contracts		(35,452,574) 7600	
D. Value of long option contracts	87	2,411,174 7610	
E. Value of short option contracts	- (1,380,831) 7615	478,156,914 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): 7630			
A. Cash	\$	7640	
B. Securities	92	7650	
C. Amount due to (from) clearing organizations - daily variation	100.00	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	\$	13,598,679 7700	
B. Securities		7710	
C. Unrealized gain (loss) on open futures contracts	245 254 1125 1227	(84,185) 7720	
D. Value of long option contracts		7730	
E. Value of short option contracts	() 7735	13,514,494 7740
 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		\$	737,837,347 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line	7 Secured		
Statement page T10-3 from Line 8)		\$	186,099,648 7380
10. Management Target Amount for Excess funds in separate section 30.7	accounts	\$	49,656,393 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Man-	agement Ta	arget \$	136,443,255 7785

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BROKER OR DEALER		05/04/45
J.P. MORGAN CLEARING CORP.	as of	05/31/15

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

B. Securities (at market) 2. Net unrealized profit (loss) in open cleared swaps 3. Cleared swaps options A. Market value of open cleared swaps option contracts pranted (sold) 4. Net equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 6. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers in lieu of cash (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Securities representing investments of cleared swaps customers' funds (at market) 8. Cleared swaps customer funds on hand (describe: 11. Net equities with other FCMs A. Net liquidating equity 12. Cleared swaps customer funds on hand (describe:	Cleared Swaps Customer Requirements				
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	15. Management Target Amount for Excess funds in cleared swaps segi	regated accounts	\$		8760
(under) Management Target Excess \$ 250,000 8770	16. Excess (deficiency) funds in cleared swaps customer segregated acc	counts over			
	(under) Management Target Excess		\$	250,000	8770

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