

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

BROKER OR DEALER

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**

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. 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 contract market		(164,887,580)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract 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	7045
Less: amount offset by customer owned securities	(455,207	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	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 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		422,662,602	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)		148,533,081	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		880,456,296	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	268,334,672	7190
15. Management Target Amount for Excess funds in segregation	\$	55,090,946	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	213,243,726	7198

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

\$ 551,737,699 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

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 7351

Less: amount offset by customer owned securities

(12,334,085) 7352

39,406 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 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

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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	\$	152,755,392	7500
B. Other banks qualified under Regulation 30.7			
Name(s):		93,410,547	7520
		\$	246,165,939
			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):			7560
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	418,523,012	7580
B. Securities		94,056,133	7590
C. Unrealized gain (loss) on open futures contracts		(35,452,574)	7600
D. Value of long option contracts		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			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	\$	13,598,679	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		(84,185)	7720
D. Value of long option contracts			7730
E. Value of short option contracts	(7735
			13,514,494
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
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) Management Target			
	\$	136,443,255	7785

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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
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