

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

BROKER OR DEALER J.P. MORGAN SECURITIES LLC	as of	10/31/15
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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		\$ 9,954,712,517	7010
B. Securities (at market)		6,308,548,752	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(151,830,710)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,249,578,460	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		( 2,117,731,366)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		16,243,277,653	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	160,381,849		7045
Less: amount offset by customer owned securities	( 152,212,788)	8,169,061	7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$ 16,251,446,714	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,899,483,270	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		132,051,075	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 7,444,081,773	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		5,694,040,692	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		68,767,164	7130
10. Exchange traded options			
A. Value of open long option contracts		2,249,578,460	7132
B. Value of open short option contracts		( 2,117,731,366)	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 cash (at market)		0	7170
12. Segregated funds on hand (describe: _____)			
		482,456,985	7150
13. Total amount in segregation (add lines 7 through 12)			
		17,852,728,053	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$ 1,601,281,339	7190
15. Management Target Amount for Excess funds in segregation			
		\$ 1,462,630,204	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$ 138,651,135	7198

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2015-12-01 03:29PM EST  
Status: Amendment - Submitted  
Amendment: 1 of 1

BROKER OR DEALER

J.P. MORGAN SECURITIES LLC

as of 10/31/15

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		\$	<u>                    </u>	0	<u>7200</u>
2. Funds in segregated accounts					
A. Cash	\$	<u>                    </u>	0	<u>7210</u>	
B. Securities (at market)		<u>                    </u>	0	<u>7220</u>	
C. Total				<u>                    </u>	0 <u>7230</u>
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$	<u>                    </u>	0	<u>7240</u>

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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	\$ _____	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ _____	1,603,160,373 7315
B. Securities (at market)	_____	1,673,310,079 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	_____	158,483,168 7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	_____	70,252,023 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	_____	(19,078,409) 7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ _____	3,486,127,234 7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ _____	148,238,068 7351
Less: amount offset by customer owned securities	( _____)	147,622,976 7352
	_____	615,092 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ _____	3,486,742,326 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ _____	3,486,742,326 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	\$	<u>1,654,976,972</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CIBC/HARRIS BANKS/CHASE</u>		<u>574,857,731</u>	<u>7520</u>
			\$ <u>2,229,834,703</u> <u>7530</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>307,908,850</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): <u>CIBC 30.7 FUNDS CUSTODY ACCOUNTS</u>		<u>0</u>	<u>7560</u>
			<u>307,908,850</u> <u>7570</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>0</u>	<u>7580</u>
B. Securities		<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts		<u>0</u>	<u>7600</u>
D. Value of long option contracts		<u>0</u>	<u>7610</u>
E. Value of short option contracts		<u>(0)</u>	<u>7615</u>
			<u>0</u> <u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____			<u>7630</u>
A. Cash	\$	<u>0</u>	<u>7640</u>
B. Securities		<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation		<u>0</u>	<u>7660</u>
D. Value of long option contracts		<u>0</u>	<u>7670</u>
E. Value of short option contracts		<u>(0)</u>	<u>7675</u>
			<u>0</u> <u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s): <u>JPMS PLC</u>			<u>7690</u>
A. Cash	\$	<u>(250,124,083)</u>	<u>7700</u>
B. Securities		<u>1,365,401,229</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>159,803,626</u>	<u>7720</u>
D. Value of long option contracts		<u>70,252,023</u>	<u>7730</u>
E. Value of short option contracts		<u>(19,078,409)</u>	<u>7735</u>
			<u>1,326,254,386</u> <u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): <u>0</u>			<u>7750</u>
			<u>0</u> <u>7760</u>
7. Segregated funds on hand (describe: _____ )			
			<u>0</u> <u>7765</u>
8. Total funds in separate section 30.7 accounts			
	\$	<u>3,863,997,939</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>377,255,613</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	<u>313,806,809</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	<u>63,448,804</u>	<u>7785</u>

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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 requirement 22,657,878,453 7415

ii. Enter 8% of line A.i

1,812,630,276 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 2,888,044,061 7435

iv. Enter 8% of line A.iii

231,043,525 7445

v. Add lines A.ii and A.iv.

2,043,673,801 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

2,043,673,801 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

2,248,041,181 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).

## CSE SUPPLEMENTARY REPORTING SCHEDULE

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## Schedule IV

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## PORTFOLIO SUMMARY OF OTC DERIVATIVES EXPOSURES BY INTERNAL CREDIT RATING

Credit Rating Category	Credit Rating	Current Net Exposure	Net Replacement Value	Gross Replacement Value		Aggregate Maximum Potential Exposure
				Receivable	Payable	
1 AA+	2+	5,718,932	5,718,932	5,718,932	(92,197)	2,823,859
2 AA	2	2,165,445	2,165,445	2,165,445	(144,486)	1,868,247
3 AA-	2-	374,580	374,580	374,580	(17,042)	347,756
4 A+	3+	967,030	967,030	967,030	(366,353)	1,252,400
5 A	3	25,898,743	25,898,743	25,898,743	(18,975,567)	20,052,034
6 A-	3-	10,370,038	10,370,038	10,370,038	(20,556,246)	5,146,691
7 BBB+	4+	829,636	829,636	829,636	(295,658)	913,843
8 BBB	4	35,347,536	35,347,536	35,347,536	(22,591,230)	14,555,488
9 BB+	5+	7,833,717	7,833,717	7,833,717	(14,681,594)	25,127,148
10 BB	5	16,678,993	16,678,993	16,678,993	(11,526,422)	74,831,811
11 BB-	5-	1,400,068	1,400,068	1,400,068	(16,027,913)	15,641,660
12 B+	6+	1,725,300	1,725,300	1,725,300	(5,345,328)	3,086,741
13 B	6	878,029	878,029	878,029	(21,210,362)	3,127,183
Totals:		110,188,047	110,188,047	110,188,047	(131,830,398)	168,774,861
		7820	7821	7822	7823	7824

Schedule IV