

Board of Governors of the Federal Reserve System

RSSD ID: 1039502



Consolidated Financial Statements for Holding Companies—FR Y-9C

Report at the close of business as of the last calendar day of the quarter

This Report is required by law: Section 5(c) of the Bank Holding Company Act (12 U.S.C. § 1844) and Section 225.5(b) of Regulation Y (12 C.F.R. § 225.5(b)) and Section 10 of the Home Owners Loan Act (12 U.S.C. § 1467a(b)).

This report form is to be filed by holding companies with total consolidated assets of \$1 billion or more. In addition, holding companies meeting certain criteria must file this report (FR Y-9C)

regardless of size. See page 1 of the general instructions for further information. However, when such holding companies own or control, or are owned or controlled by, other holding companies, only the top-tier holding company must file this report for the consolidated holding company organization. The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

NOTE: Each holding company's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the Consolidated Financial Statements for Holding Companies. The Consolidated Financial Statements for Holding Companies is to be prepared in accordance with instructions provided by the Federal Reserve System. The Consolidated Financial Statements for Holding Companies must be signed and attested by the Chief Financial Officer (CFO) of the reporting holding company (or by the individual performing this equivalent function).

Date of Report: **December 31, 2015**

Month / Day / Year (BHCK 9999)

I, the undersigned CFO (or equivalent) of the named holding company, attest that the Consolidated Financial Statements for Holding Companies (including the supporting schedules) for this report date have been prepared in conformance with the instructions issued by the Federal Reserve System and are true and correct to the best of my knowledge and belief.

Marianne Lake

Printed Name of Chief Financial Officer (or Equivalent) (BHCK C490)

Signature of Chief Financial Officer (or Equivalent) (BHCK H321)

02/12/2016

Date of Signature (MM/DD/YYYY) (BHTX J196)

JPMORGAN CHASE & CO.

Legal Title of Holding Company (TEXT 9010)

270 PARK AVENUE

(Mailing Address of the Holding Company) Street / PO Box (TEXT 9110)

NEW YORK

NY

10017

City (TEXT 9130)

State (TEXT 9200)

Zip Code (TEXT 9220)

Person to whom questions about this report should be directed:

Dennis J. Mikolay, Vice President

Name / Title (BHTX 8901)

212-552-9470

Area Code / Phone Number (BHTX 8902)

212-552-0886

Area Code / FAX Number (BHTX 9116)

mikolaydennis@jpmorgan.com

E-mail Address of Contact (BHTX 4086)

For Federal Reserve Bank Use Only

RSSD ID _____

C.I. _____

S.F. _____

Holding companies must maintain in their files a manually signed and attested printout of the data submitted.

Schedule HC-L—Derivatives and Off-Balance-Sheet Items

Report only transactions with nonrelated institutions

Dollar Amounts in Thousands

	BHCK			
1. Unused commitments (report only the unused portions of commitments that are fee paid or otherwise legally binding):				
a. Revolving, open-end loans secured by 1–4 family residential properties, (e.g., home equity lines) ..	3814		22799000	1.a.
b. (1) Unused consumer credit card lines	J455		472589000	1.b.(1)
(2) Other unused credit card lines	J456		40820000	1.b.(2)
c. (1) Commitments to fund commercial real estate, construction, and land development loans secured by real estate (sum of items 1.c.(1)(a) and (b) must equal item 1.c.(1))	3816		7936000	1.c.(1)
(a) 1–4 family residential construction loan commitments	F164		401000	1.c.(1)(a)
(b) Commercial real estate, other construction loan, and land development loan commitments	F165		7535000	1.c.(1)(b)
(2) Commitments to fund commercial real estate, construction, and land development loans NOT secured by real estate	6550		4581000	1.c.(2)
d. Securities underwriting	3817		5000	1.d.
e. Other unused commitments:				
(1) Commercial and industrial loans	J457		242770000	1.e.(1)
(2) Loans to financial institutions	J458		30846000	1.e.(2)
(3) All other unused commitments	J459		128020000	1.e.(3)
2. Financial standby letters of credit and foreign office guarantees	6566		111125000	2.
<i>Item 2.a is to be completed by holding companies with \$1 billion or more in total assets.¹</i>				
a. Amount of financial standby letters of credit conveyed to others	3820		72988000	2.a.
3. Performance standby letters of credit and foreign office guarantees	6570		8011000	3.
<i>Item 3.a is to be completed by holding companies with \$1 billion or more in total assets.¹</i>				
a. Amount of performance standby letters of credit conveyed to others	3822		1790000	3.a.
4. Commercial and similar letters of credit	3411		4281000	4.
5. Not applicable				
6. Securities:				
a. Securities lent	3433		200916000	6.a.
b. Securities borrowed	3432		221686000	6.b.

	(Column A) Sold Protection			(Column B) Purchased Protection		
	BHCK			BHCK		
7. Credit derivatives:						
a. Notional amounts:						
(1) Credit default swaps	C968		1386071000	C969		1414212000
(2) Total return swaps	C970		2565000	C971		14970000
(3) Credit options	C972		39690000	C973		38226000
(4) Other credit derivatives	C974		187000	C975		3754000
b. Gross fair values:						
(1) Gross positive fair value	C219		24353000	C221		27115000
(2) Gross negative fair value	C220		25738000	C222		24791000

	BHCK			
c. Notional amounts by regulatory capital treatment:				
(1) Positions covered under the Market Risk Rule:				
(a) Sold protection	G401		1211516000	7.c.(1)(a)
(b) Purchased protection	G402		1228585000	7.c.(1)(b)
(2) All other positions:				
(a) Sold protection	G403		216998000	7.c.(2)(a)
(b) Purchased protection that is recognized as a guarantee for regulatory capital purposes	G404		1227000	7.c.(2)(b)
(c) Purchased protection that is not recognized as a guarantee for regulatory capital purposes	G405		241349000	7.c.(2)(c)

1. The \$1 billion asset size test is generally based on the total assets reported as of June 30, 2014.