

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

BROKER OR DEALER J.P. MORGAN CLEARING CORP.	as of <u>09/30/16</u>
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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	\$	553,901,473	7010
B. Securities (at market)		111,939,802	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		56,772,416	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		119,521,949	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	125,409,979)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		716,725,661	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		1,034,912	7045
Less: amount offset by customer owned securities	(	877,400)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	157,512	7050
		716,883,173	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		180,772,969	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		588,981,932	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)		111,939,802	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		881,694,703	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	164,811,530	7190
15. Management Target Amount for Excess funds in segregation	\$	143,376,635	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	21,434,895	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		\$ _____	7200
2. Funds in segregated accounts			
A. Cash	\$ _____		7210
B. Securities (at market)	_____		7220
C. Total		_____	7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	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	\$	515,115,110	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	200,794,298	7315
B. Securities (at market)		212,803,257	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		95,085,261	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		22,031,697	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(20,251,181)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	510,463,332	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	6,651,778	7351
Less: amount offset by customer owned securities		()	7352
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	517,115,110	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	517,115,110	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	\$	88,640,821	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		52,307,175	7520
			\$ 140,947,996 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): _____			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	191,940,954	7580
B. Securities		212,803,257	7590
C. Unrealized gain (loss) on open futures contracts		95,081,560	7600
D. Value of long option contracts		20,031,697	7610
E. Value of short option contracts	(	20,251,181)	7615
			499,606,287 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	\$	9,979,675	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		3,701	7720
D. Value of long option contracts			7730
E. Value of short option contracts	(		7735
			9,983,376 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	\$	650,537,659	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	133,422,549	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	103,023,022	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	30,399,527	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