

FIRM: P FSECRPT 001
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J.P. Morgan Clearing Corp.

DATE: 9/26/2016
TIME: 10:26:18
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CFTC FORM 1-FR -FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF : 09/23/2016

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government of a self regulatory organization authorized thereunder		522,753,168
1. Net Ledger Balance		
A. Cash		264,728,441
B. Securities (at market)		212,737,160
2. Net unrealized profit (loss) in open futures contracts traded on contract market		38,658,918
3. Exchange Traded Options		
A. Market value of open option contracts purchased on a foreign Board of trade		20,614,782
B. Market value of open option contracts granted (sold) on a foreign board of trade		-20,226,502
4. Net Equity (deficit)(add line 1, 2 and 3)		516,512,799
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	6,240,368	
Less amount offset by customer owned securities	0	6,240,368
6. Amount required to be set aside as the secured amount Net Liquidating Equity Method (add lines 4 and 5)		522,753,167
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6		522,753,168

CFTC FORM 1-FR -FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF : 09/23/2016

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	124,882,722	
B. Other bank qualified under Regulation 30.7		
Name(s): _____	69,178,669	194,061,391
2. Securities		
A. In safekeeping with banks located in the United States	0	
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): _____	0	0
3. Equities with registered futures commission merchants		
A. Cash	256,944,249	
B. Securities	212,737,160	
C. Unrealized gain (loss) on open futures contracts	38,653,860	
D. Value of long option contracts	20,614,782	
E. Value of short option contracts	-20,226,502	508,723,549
4. Amounts by clearing organizations of foreign boards of trades		
Name(s): _____		
A. Cash	0	
B. Securities	0	
C. Amounts due to (from) clearing organizations of foreign boards of trade	0	
D. Value of long option contracts	0	
E. Value of short option contracts	0	0
5. Amounts held by members of foreign boards of trade		
Name(s): _____		
A. Cash	10,144,497	
B. Securities	0	
C. Unrealized gain (loss) on open futures contracts	5,058	
D. Value of long option contracts	0	
E. Value of short option contracts	0	10,149,555
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): _____		0
7. Segregated funds on hand (describe) _____		
Name(s): _____		0
8. Total funds in separate section 30.7 accounts		712,934,495
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement (Page 1 from Line 8))		190,181,327
10. Management Target Amount for Excess funds in separate section 30.7 accounts		104,550,634
11. Excess (deficiency) funds in separate section 30.7 over (under) Management Target Amount		85,630,693
A. If any securities shown above are other than the types of securities referred to in Commission Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line		