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J.P. Morgan Clearing Corp.

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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 : 09/27/2016

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		595,181,671
1. Net Ledger Balance		
A. Cash		234,420,570
B. Securities (at market)		213,412,152
2. Net unrealized profit (loss) in open futures contracts traded on contract market		141,912,114
3. Exchange Traded Options		
A. Market value of open option contracts purchased on a foreign Board of trade		19,942,491
B. Market value of open option contracts granted (sold) on a foreign board of trade		-20,418,073
4. Net Equity (deficit)(add line 1, 2 and 3)		589,269,254
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	5,912,417	
Less amount offset by customer owned securities	0	5,912,417
6. Amount required to be set aside as the secured amount Net Liquidating Equity Method (add lines 4 and 5)		595,181,671
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6		595,181,671

CFTC FORM 1-FR -FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF : 09/27/2016

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	70,199,413	
B. Other bank qualified under Regulation 30.7		
Name(s): _____	86,856,815	157,056,228
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	211,790,976	
B. Securities	213,412,152	
C. Unrealized gain (loss) on open futures contracts	141,908,144	
D. Value of long option contracts	19,942,491	
E. Value of short option contracts	-20,418,073	566,635,690
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	10,032,268	
B. Securities	0	
C. Unrealized gain (loss) on open futures contracts	3,970	
D. Value of long option contracts	0	
E. Value of short option contracts	0	10,036,238
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		733,728,156
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement (Page 1 from Line 8))		138,546,485
10. Management Target Amount for Excess funds in separate section 30.7 accounts		119,036,334
11. Excess (deficiency) funds in separate section 30.7 over (under) Management Target Amount		19,510,151
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		