

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

BROKER OR DEALER

J.P. MORGAN CLEARING CORP.

as of 03/31/16

**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   | \$ | 562,578,072  | 7010 |
| B. Securities (at market)   |    | 164,563,283  | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market |    | (32,954,817) | 7030 |
| 3. Exchange traded options  |    |              |      |
| A. Add market value of open option contracts purchased on a contract market           |    | 167,336,950  | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market   | (  | 197,782,634) | 7033 |
| 4. Net equity (deficit) (add lines 1, 2, and 3)                                       |    | 663,740,854  | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances                 |    |              |      |
| - gross amount  |    | 788,191      | 7045 |
| Less: amount offset by customer owned securities                                      | (  | 734,215)     | 7047 |
| 6. Amount required to be segregated (add lines 4 and 5)                               | \$ | 53,976       | 7050 |
|   |    | 663,794,830  | 7060 |

## FUNDS IN SEGREGATED ACCOUNTS

|   |    |             |      |
|---|----|-------------|------|
| 7. Deposited in segregated funds bank accounts  |    |             |      |
| A. Cash   |    | 266,771,001 | 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   |    | 502,610,179 | 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) |    | 164,563,283 | 7170 |
| 12. Segregated funds on hand (describe: _____)  |    |             | 7150 |
| 13. Total amount in segregation (add lines 7 through 12)                                    |    | 933,944,463 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 | \$ | 270,149,633 | 7190 |
| 15. Management Target Amount for Excess funds in segregation                                | \$ | 132,758,966 | 7194 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess   | \$ | 137,390,667 | 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<br>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<br>(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

\$ 360,714,563 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

\$ 148,001,008 7315

B. Securities (at market)

155,585,042 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

55,619,253 7325

3. Exchange traded options

A. Market value of open option contracts purchased on a foreign board of trade

13,116,632 7335

B. Market value of open contracts granted (sold) on a foreign board of trade

(13,278,318) 7337

4. Net equity (deficit) (add lines 1, 2, and 3.)

\$ 359,043,617 7345

5. Accounts liquidating to a deficit and accounts with  
debit balances - gross amount

\$ 1,728,464 7351

Less: amount offset by customer owned securities

( 57,518 ) 7352

1,670,946 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

\$ 360,714,563 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

\$ 360,714,563 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**

|   |    |             |      |
|---|----|-------------|------|
| <b>1. Cash in banks</b>   |    |             |      |
| A. Banks located in the United States   | \$ | 90,215,799  | 7500 |
| B. Other banks qualified under Regulation 30.7  |    |             |      |
| Name(s):  |    | 108,291,873 | 7520 |
|   | \$ | 198,507,672 | 7530 |
| <b>2. Securities</b>  |    |             |      |
| A. In safekeeping with banks located in the United States   | \$ |             | 7540 |
| B. In safekeeping with other banks qualified under Regulation 30.7  |    |             |      |
| Name(s):  |    |             | 7560 |
|   |    |             | 7570 |
| <b>3. Equities with registered futures commission merchants</b>   |    |             |      |
| A. Cash   | \$ | 128,790,235 | 7580 |
| B. Securities   |    | 155,585,042 | 7590 |
| C. Unrealized gain (loss) on open futures contracts   |    | 55,619,166  | 7600 |
| D. Value of long option contracts   |    | 13,116,632  | 7610 |
| E. Value of short option contracts  | (  | 13,278,318  | 7615 |
|   |    | 339,832,757 | 7620 |
| <b>4. Amounts held by clearing organizations of foreign boards of trade</b>   |    |             |      |
| 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 |
| <b>5. Amounts held by members of foreign boards of trade</b>  |    |             |      |
| Name(s):  |    |             | 7690 |
| A. Cash   | \$ | 9,982,623   | 7700 |
| B. Securities   |    |             | 7710 |
| C. Unrealized gain (loss) on open futures contracts   |    | 87          | 7720 |
| D. Value of long option contracts   |    |             | 7730 |
| E. Value of short option contracts  | (  |             | 7735 |
|   |    | 9,982,710   | 7740 |
| <b>6. Amounts with other depositories designated by a foreign board of trade</b>  |    |             |      |
| Name(s):  |    |             | 7750 |
| <b>7. Segregated funds on hand (describe: )</b>   |    |             |      |
|   |    |             | 7765 |
| <b>8. Total funds in separate section 30.7 accounts</b>   |    |             |      |
|   | \$ | 548,323,139 | 7770 |
| <b>9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)</b> |    |             |      |
|   | \$ | 187,608,576 | 7380 |
| <b>10. Management Target Amount for Excess funds in separate section 30.7 accounts</b>                                      |    |             |      |
|   | \$ | 72,142,913  | 7780 |
| <b>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</b>                               |    |             |      |
|   | \$ | 115,465,663 | 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 |