

J.P. Morgan Clearing Corp.

CFTC FORM 1-FR -FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES AS OF 09/30/2016SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net Ledger Balance		
A. Cash		553,901,473
B. Securities (at market)		111,939,802
2. Net unrealized profit (loss) in open futures contracts traded on contract market		56,772,416
3. Exchange Traded Options		
A. Market value of open option contracts purchased on a contract market		119,521,949
B. Market value of open option contracts granted (sold) on a contract market		-125,409,979
4. Net Equity (deficit)(add line 1, 2 and 3)		716,725,661
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,034,912	
Less amount offset by customer owned securities	-877,400	157,512
6. Amount required to be segregated (add lines 4 and 5)		716,883,173

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash		180,772,969
B. Securities representing investments of customers funds (at market)		0
C. Securities held for particular customers or options customers in lieu of cash (at market)		0
8. Margins on deposit wth derivatives clearing organizations of contract markets		
A. Cash		0
B. Securities representing investments of customers funds (at market)		0
C. Securities held for particular customers or options customers in lieu of cash (at market)		0
9. Net settlement from (to) derivatives clearing organizations of contract markets		0
10. Exchange traded options		
A. Value of long option contracts		0
B. Value of short option contracts		0
11. Net equities with other FCMs		
A. Net liquidating equity		588,981,932
B. Securities representing investments of customers funds (at market)		0
C. Securities held for particular customers or options customers in lieu of cash (at market)		111,939,802
12. Segregated funds on hand (describe: See Attached)		0
13. Total amount in segregation (add lines 7 through 12)		881,694,703
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		164,811,530
15. Managment Target Amount for Excess funds in segregation		143,376,635
16. Excess (deficiency) funds in segregation over (under) Managment Target Amount Excess		21,434,894