

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

BROKER OR DEALER J.P. MORGAN CLEARING CORP.	as of <u>04/30/16</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	\$	505,148,212	7010
B. Securities (at market)		94,566,711	7020
		49,693,447	7030
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		49,693,447	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		209,419,049	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(243,189,681)	7033
		615,637,738	7040
4. Net equity (deficit) (add lines 1, 2, and 3)			
		615,637,738	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	129,190		7045
Less: amount offset by customer owned securities	(91,700)	37,490	7050
		615,675,228	7060
6. Amount required to be segregated (add lines 4 and 5)			
		\$ 615,675,228	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		249,468,049	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
		7130	7130
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		7130	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		491,002,791	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)		94,566,711	7170
		7150	7150
12. Segregated funds on hand (describe: _____)			
		7150	7150
13. Total amount in segregation (add lines 7 through 12)			
		835,037,551	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$ 219,362,323	7190
15. Management Target Amount for Excess funds in segregation			
		\$ 123,135,046	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$ 96,227,277	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	\$	428,230,506	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	316,716,112	7315
B. Securities (at market)		151,821,800	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(49,446,214)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		23,970,958	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(16,860,739)	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	426,201,917	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	2,048,587	7351
Less: amount offset by customer owned securities	(19,998)	7352
		2,028,589	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	428,230,506	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	428,230,506	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	\$	114,373,585	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		132,650,301	7520
			\$ 247,023,886 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): _____			7560 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	307,983,335	7580
B. Securities		151,821,800	7590
C. Unrealized gain (loss) on open futures contracts		(48,823,872)	7600
D. Value of long option contracts		23,970,958	7610
E. Value of short option contracts	(16,860,739)	7615 418,091,482 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	\$	11,174,987	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		(622,342)	7720
D. Value of long option contracts			7730
E. Value of short option contracts	(7735 10,552,645 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____			7750 7760
7. Segregated funds on hand (describe: _____)			
			7765
8. Total funds in separate section 30.7 accounts	\$	675,668,013	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)	\$	247,437,507	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts	\$	85,646,101	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	\$	161,791,406	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