

## J.P. Morgan Securities LLC

CFTC FORM 1-FR -FCM  
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES AS OF 05/03/2021SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

|  |              |                |
|--|--------------|----------------|
| 1. Net Ledger Balance  |              |                |
| A. Cash  |              | 21,386,503,520 |
| B. Securities (at market)  |              | 25,984,166,828 |
| 2. Net unrealized profit (loss) in open futures contracts traded on contract market  |              | -1,136,383,158 |
| 3. Exchange Traded Options   |              |                |
| A. Market value of open option contracts purchased on a contract market              |              | 2,527,020,246  |
| B. Market value of open option contracts granted (sold) on a contract market         |              | -2,552,649,077 |
| 4. Net Equity (deficit)(add line 1, 2 and 3)   |              | 46,208,658,359 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 385,613,100  |                |
| Less amount offset by customer owned securities                                      | -384,756,122 | 856,978        |
| 6. Amount required to be segregated (add lines 4 and 5)                              |              | 46,209,515,337 |

FUNDS IN SEGREGATED ACCOUNTS

|  |  |                |
|--|--|----------------|
| 7. Deposited in segregated funds bank accounts   |  |                |
| A. Cash  |  | 952,151,834    |
| 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) |  | 3,479,923,910  |
| 8. Margins on deposit wth derivatives clearing organizations of contract markets             |  |                |
| A. Cash  |  | 20,042,248,831 |
| B. Securities representing investments of customers funds (at market)                        |  | 841,932,525    |
| C. Securities held for particular customers or options customers in lieu of cash (at market) |  | 9,393,416,369  |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets           |  | 35,830,640     |
| 10. Exchange traded options  |  |                |
| A. Value of long option contracts  |  | 2,527,020,246  |
| B. Value of short option contracts   |  | -2,552,649,077 |
| 11. Net equities with other FCMs   |  |                |
| A. Net liquidating equity  |  | 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              |
| 12. Segregated funds on hand (describe: See Attached )                                       |  | 13,110,826,548 |
| 13. Total amount in segregation (add lines 7 through 12)                                     |  | 47,830,701,827 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                  |  | 1,621,186,490  |
| 15. Managment Target Amount for Excess funds in segregation                                  |  | 924,190,307    |
| 16. Excess (deficiency) funds in segregation over (under) Managment Target Amount Excess     |  | 696,996,183    |