

## 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 04/30/2021SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net Ledger Balance		
A. Cash		20,533,474,230
B. Securities (at market)		25,562,471,779
2. Net unrealized profit (loss) in open futures contracts traded on contract market		-1,158,131,246
3. Exchange Traded Options		
A. Market value of open option contracts purchased on a contract market		2,523,909,050
B. Market value of open option contracts granted (sold) on a contract market		-2,507,252,270
4. Net Equity (deficit)(add line 1, 2 and 3)		44,954,471,543
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	336,025,885	
Less amount offset by customer owned securities	-305,091,030	30,934,855
6. Amount required to be segregated (add lines 4 and 5)		44,985,406,398

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash		877,482,576
B. Securities representing investments of customers funds (at market)		100,047,700
C. Securities held for particular customers or options customers in lieu of cash (at market)		3,721,125,801
8. Margins on deposit wth derivatives clearing organizations of contract markets		
A. Cash		19,191,041,246
B. Securities representing investments of customers funds (at market)		942,101,850
C. Securities held for particular customers or options customers in lieu of cash (at market)		9,138,368,847
9. Net settlement from (to) derivatives clearing organizations of contract markets		-121,990,708
10. Exchange traded options		
A. Value of long option contracts		2,523,909,050
B. Value of short option contracts		-2,507,252,270
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 )		12,702,977,131
13. Total amount in segregation (add lines 7 through 12)		46,567,811,221
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		1,582,404,823
15. Managment Target Amount for Excess funds in segregation		899,708,128
16. Excess (deficiency) funds in segregation over (under) Managment Target Amount Excess		682,696,696