

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 03/19/2021SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net Ledger Balance		
A. Cash		22,766,765,307
B. Securities (at market)		24,404,023,066
2. Net unrealized profit (loss) in open futures contracts traded on contract market		-3,742,421,889
3. Exchange Traded Options		
A. Market value of open option contracts purchased on a contract market		2,518,775,006
B. Market value of open option contracts granted (sold) on a contract market		-2,574,517,605
4. Net Equity (deficit)(add line 1, 2 and 3)		43,372,623,885
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	385,606,919	
Less amount offset by customer owned securities	-320,441,803	65,165,116
6. Amount required to be segregated (add lines 4 and 5)		43,437,789,001

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash		1,727,151,897
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)		3,132,282,943
8. Margins on deposit wth derivatives clearing organizations of contract markets		
A. Cash		17,462,200,512
B. Securities representing investments of customers funds (at market)		1,386,527,279
C. Securities held for particular customers or options customers in lieu of cash (at market)		10,138,531,235
9. Net settlement from (to) derivatives clearing organizations of contract markets		-36,397,858
10. Exchange traded options		
A. Value of long option contracts		2,518,775,006
B. Value of short option contracts		-2,574,517,605
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)		11,133,208,888
13. Total amount in segregation (add lines 7 through 12)		44,887,762,298
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		1,449,973,297
15. Managment Target Amount for Excess funds in segregation		868,755,780
16. Excess (deficiency) funds in segregation over (under) Managment Target Amount Excess		581,217,517