

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 09/11/2020SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net Ledger Balance		
A. Cash		18,104,796,618
B. Securities (at market)		30,289,556,117
2. Net unrealized profit (loss) in open futures contracts traded on contract market		138,703,686
3. Exchange Traded Options		
A. Market value of open option contracts purchased on a contract market		2,497,549,557
B. Market value of open option contracts granted (sold) on a contract market		-2,355,298,094
4. Net Equity (deficit)(add line 1, 2 and 3)		48,675,307,884
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	333,742,566	
Less amount offset by customer owned securities	-275,494,361	58,248,205
6. Amount required to be segregated (add lines 4 and 5)		48,733,556,089

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash		4,254,391,615
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)		1,049,726,703
8. Margins on deposit wth derivatives clearing organizations of contract markets		
A. Cash		7,550,397,337
B. Securities representing investments of customers funds (at market)		9,009,697,064
C. Securities held for particular customers or options customers in lieu of cash (at market)		15,432,752,962
9. Net settlement from (to) derivatives clearing organizations of contract markets		-84,384,768
10. Exchange traded options		
A. Value of long option contracts		2,497,549,557
B. Value of short option contracts		-2,355,298,094
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)		13,807,076,451
13. Total amount in segregation (add lines 7 through 12)		51,161,908,828
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		2,428,352,739
15. Managment Target Amount for Excess funds in segregation		1,949,342,244
16. Excess (deficiency) funds in segregation over (under) Managment Target Amount Excess		479,010,495