

J.P. Morgan Securities LLC

CFTC FORM 1-FR -FCM  
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS  
CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA  
05/05/2021

Cleared Swaps Customer Requirements

1. Net Ledger Balance		
A. Cash		14,856,801,588
B. Securities (at market)		6,226,215,780
2. Net Unrealized Profit (Loss) in open cleared swaps		-1,732,638,806
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased		51,342,413
B. Market value of open swaps option contracts granted (sold)		-35,857,719
4. Net Equity (deficit)(add line 1, 2 and 3)		19,365,863,256
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	25,837,224	
Less amount offset by customer owned securities	-24,823,964	1,013,260
6. Amount required to be segregated for cleared swaps customers (addlines 4 and 5)		19,366,876,516

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash		823,409,258
B. Securities representing investments of cleared swaps customers funds (at market)		0
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		833,230,704
8. Margins on deposit with derivatives clearing organizations in cleared swaps customers segregated accounts		
A. Cash		11,318,743,512
B. Securities representing investments of cleared swaps customers funds (at market)		1,876,795,242
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		5,392,985,077
9. Net settlement from (to) derivatives clearing organizations		79,470,312
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts		51,342,413
B. Value of open cleared swaps short option contracts		-35,857,719
11. Net equities with other FCMs		
A. Net liquidating equity		0
B. Securities representing investments of cleared swaps customers funds (at market)		0
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0
12. Cleared swaps customer funds on hand (describe: )		0
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		20,340,118,797
14. Excess (deficiency) funds in cleared swaps customer segregation subtract line 6 from line 13)		973,242,281
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		387,337,530
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		585,904,750