

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 04/27/2021SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

| | | |
|--|--------------|----------------|
| 1. Net Ledger Balance | | |
| A. Cash | | 21,052,966,102 |
| B. Securities (at market) | | 25,876,889,795 |
| 2. Net unrealized profit (loss) in open futures contracts traded on contract market | | -818,176,967 |
| 3. Exchange Traded Options | | |
| A. Market value of open option contracts purchased on a contract market | | 2,593,655,705 |
| B. Market value of open option contracts granted (sold) on a contract market | | -2,547,027,426 |
| 4. Net Equity (deficit)(add line 1, 2 and 3) | | 46,158,307,209 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 508,625,190 | |
| Less amount offset by customer owned securities | -508,088,747 | 536,443 |
| 6. Amount required to be segregated (add lines 4 and 5) | | 46,158,843,652 |

FUNDS IN SEGREGATED ACCOUNTS

| | | |
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| 7. Deposited in segregated funds bank accounts | | |
| A. Cash | | 910,704,384 |
| B. Securities representing investments of customers funds (at market) | | 100,023,300 |
| C. Securities held for particular customers or options customers in lieu of cash (at market) | | 3,524,853,634 |
| 8. Margins on deposit wth derivatives clearing organizations of contract markets | | |
| A. Cash | | 19,907,656,307 |
| B. Securities representing investments of customers funds (at market) | | 838,897,325 |
| C. Securities held for particular customers or options customers in lieu of cash (at market) | | 8,915,011,524 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 77,524,184 |
| 10. Exchange traded options | | |
| A. Value of long option contracts | | 2,593,655,705 |
| B. Value of short option contracts | | -2,547,027,426 |
| 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) | | 13,437,024,636 |
| 13. Total amount in segregation (add lines 7 through 12) | | 47,758,323,573 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | 1,599,479,921 |
| 15. Managment Target Amount for Excess funds in segregation | | 923,176,873 |
| 16. Excess (deficiency) funds in segregation over (under) Managment Target Amount Excess | | 676,303,049 |