

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  
09/30/2026

Cleared Swaps Customer Requirements

|                                                                                      |             |                 |
|--------------------------------------------------------------------------------------|-------------|-----------------|
| 1. Net Ledger Balance                                                                |             |                 |
| A. Cash                                                                              |             | 15,905,179,851  |
| B. Securities (at market)                                                            |             | 9,831,872,755   |
| 2. Net Unrealized Profit (Loss) in open cleared swaps                                |             | -661,237,568    |
| 3. Cleared swaps options                                                             |             |                 |
| A. Market value of open cleared swaps option contracts purchased                     |             | 24,253,231,992  |
| B. Market value of open swaps option contracts granted (sold)                        |             | -24,223,797,922 |
| 4. Net Equity (deficit)(add line 1, 2 and 3)                                         |             | 25,105,249,108  |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 49,454,350  |                 |
| Less amount offset by customer owned securities                                      | -48,622,905 | 831,445         |
| 6. Amount required to be segregated for cleared swaps customers (addlines 4 and 5)   |             | 25,106,080,553  |

Funds in Cleared Swaps Customer Segregated Accounts

|                                                                                                                      |  |                 |
|----------------------------------------------------------------------------------------------------------------------|--|-----------------|
| 7. Deposited in cleared swaps customer segregated accounts at banks                                                  |  |                 |
| A. Cash                                                                                                              |  | 1,576,057,785   |
| 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)                                |  | 752,712,105     |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customers segregated accounts         |  |                 |
| A. Cash                                                                                                              |  | 1,028,547,445   |
| B. Securities representing investments of cleared swaps customers funds (at market)                                  |  | 13,809,126,050  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                                |  | 9,079,160,649   |
| 9. Net settlement from (to) derivatives clearing organizations                                                       |  | -40,390,993     |
| 10. Cleared swaps options                                                                                            |  |                 |
| A. Value of open cleared swaps long option contracts                                                                 |  | 24,253,231,992  |
| B. Value of open cleared swaps short option contracts                                                                |  | -24,223,797,922 |
| 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)                                      |  | 26,234,647,112  |
| 14. Excess (deficiency) funds in cleared swaps customer segregation subtract line 6 from line 13)                    |  | 1,128,566,559   |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                                   |  | 677,864,175     |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)<br>Management Target Excess |  | 450,702,383     |