

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
06/18/2026

Cleared Swaps Customer Requirements

| | | |
|--|--------------|-----------------|
| 1. Net Ledger Balance | | |
| A. Cash | | 20,615,226,929 |
| B. Securities (at market) | | 9,723,595,573 |
| 2. Net Unrealized Profit (Loss) in open cleared swaps | | -5,826,622,048 |
| 3. Cleared swaps options | | |
| A. Market value of open cleared swaps option contracts purchased | | 16,799,282,345 |
| B. Market value of open swaps option contracts granted (sold) | | -16,779,111,344 |
| 4. Net Equity (deficit)(add line 1, 2 and 3) | | 24,532,371,455 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 143,785,217 | |
| Less amount offset by customer owned securities | -143,644,564 | 140,653 |
| 6. Amount required to be segregated for cleared swaps customers (addlines 4 and 5) | | 24,532,512,108 |

Funds in Cleared Swaps Customer Segregated Accounts

| | | |
|--|--|-----------------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | |
| A. Cash | | 2,212,366,839 |
| B. Securities representing investments of cleared swaps customers funds (at market) | | 245,333,680 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 750,742,148 |
| 8. Margins on deposit wth derivatives clearing organizations in cleared swaps customers segregated accounts | | |
| A. Cash | | 1,751,275,982 |
| B. Securities representing investments of cleared swaps customers funds (at market) | | 12,849,396,499 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 8,972,853,425 |
| 9. Net settlement from (to) derivatives clearing organizations | | -159,810,365 |
| 10. Cleared swaps options | | |
| A. Value of open cleared swaps long option contracts | | 16,799,282,345 |
| B. Value of open cleared swaps short option contracts | | -16,779,111,344 |
| 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) | | 26,642,329,208 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation subtract line 6 from line 13) | | 2,109,817,100 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts | | 662,377,827 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess | | 1,447,439,274 |