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
11/05/2026

Cleared Swaps Customer Requirements		
1. Net Ledger Balance		
A. Cash		18,156,544,886
B. Securities (at market)		10,020,316,162
2. Net Unrealized Profit (Loss) in open cleared swaps		-4,360,482,029
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased		19,637,486,175
B. Market value of open swaps option contracts granted (sold)		-19,571,982,176
4. Net Equity (deficit)(add line 1, 2 and 3)		23,881,883,018
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	276,402,963	
Less amount offset by customer owned secutities	-275,996,692	406,271
6. Amount required to be segregated for cleared swaps customers (addlines 4 and 5)		23,882,289,289
Funds in Cleared Swaps Customer Segregated Accounts		
7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash		1,580,550,695
B. Securities representing investments of cleared swaps customers funds (at market)		249,551,743
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		951,702,622
8. Margins on deposit wth derivatives clearing organizations in cleared swaps customers segregated accounts		
A. Cash		1,586,477,081
B. Securities representing investments of cleared swaps customers funds (at market)		12,767,621,005
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		9,068,613,540
9. Net settlement from (to) derivatives clearing organizations		-437,352,251
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts		19,637,486,175
B. Value of open cleared swaps short option contracts		-19,571,982,176
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)		25,832,668,434
14. Excess (deficiency) funds in cleared swaps customer segregation subtract line 6 from line 13)		1,950,379,145
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		644,821,811
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Managment Target Excess		1,305,557,333

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