

**J.P. MORGAN SECURITIES LLC**  
**SELECTED FCM REGULATORY CAPITAL DATA**  
**PER CFTC REGULATION 1.55(o)(1)(iv)**  
**(\$ in thousands)**

<u>PERIOD</u>	<u>TENTATIVE NET CAPITAL</u>	<u>NET CAPITAL</u>	<u>EXCESS NET CAPITAL</u>
DECEMBER 2016	20,213,914	14,654,191	11,871,263
NOVEMBER 2016	18,452,829	13,406,850	10,617,380
OCTOBER 2016	20,621,993	15,886,076	13,296,333
SEPTEMBER 2016	16,535,839	12,536,784	9,849,199
AUGUST 2016	17,638,030	13,105,935	10,459,107
JULY 2016	18,789,999	14,299,226	11,624,397
JUNE 2016	18,044,221	13,568,090	10,990,828
MAY 2016	17,143,163	13,153,059	10,669,531
APRIL 2016	16,951,906	13,539,160	10,997,110
MARCH 2016	16,652,255	12,861,230	10,262,754
FEBRUARY 2016	16,471,144	12,561,018	10,062,682
JANUARY 2016	17,476,553	13,502,651	11,085,375

**Amounts sourced from the JPMS LLC FOCUS Reports filed with the SEC and CFTC in accordance with SEA Rule 17a-5**