

**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> |
|----------------|----------------------------------|--------------------|-------------------------------|
| JANUARY 2020 | 26,369,509 | 19,800,674 | 15,875,082 |
| DECEMBER 2019 | 26,202,079 | 21,050,625 | 17,299,184 |
| NOVEMBER 2019 | 23,429,348 | 17,416,131 | 13,554,994 |
| OCTOBER 2019 | 28,749,797 | 22,953,685 | 19,045,766 |
| SEPTEMBER 2019 | 27,320,913 | 21,432,233 | 17,686,680 |
| AUGUST 2019 | 27,147,496 | 21,343,072 | 17,550,891 |
| JULY 2019 | 26,650,140 | 20,627,352 | 17,145,731 |
| JUNE 2019 | 26,643,215 | 20,858,407 | 17,412,048 |
| MAY 2019 | 26,887,586 | 20,257,282 | 17,047,436 |
| APRIL 2019 | 25,726,584 | 19,024,883 | 15,776,920 |
| MARCH 2019 | 25,687,209 | 18,067,174 | 14,907,055 |
| FEBRUARY 2019 | 23,923,843 | 17,422,468 | 14,263,334 |

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