

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

| PERIOD         | TENTATIVE NET<br>CAPITAL | NET CAPITAL | EXCESS<br>NET CAPITAL |
|----------------|--------------------------|-------------|-----------------------|
| DECEMBER 2015  | 17,419,876               | 13,733,828  | 11,446,151            |
| NOVEMBER 2015  | 17,875,512               | 13,997,430  | 11,530,049            |
| OCTOBER 2015   | 17,472,124               | 13,558,018  | 11,114,422            |
| SEPTEMBER 2015 | 16,804,943               | 13,157,311  | 10,675,344            |
| AUG 2015       | 16,408,324               | 12,612,584  | 10,142,894            |
| JULY 2015      | 17,109,307               | 13,266,310  | 10,776,387            |
| JUNE 2015      | 16,721,522               | 13,278,725  | 10,822,119            |
| MAY 2015       | 18,953,478               | 15,802,329  | 13,332,405            |
| APRIL 2015     | 18,469,767               | 15,073,285  | 12,597,950            |
| MARCH 2015     | 18,319,755               | 15,368,120  | 12,896,910            |
| FEBRUARY 2015  | 17,558,348               | 14,366,419  | 11,913,643            |
| JANUARY 2015   | 17,517,650               | 14,370,565  | 12,018,568            |

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