STATEMENT OF FINANCIAL CONDITION

Assets	Allowable		Non-Allowable		Total	
1. Cash	$ 807,921,002	200	$ 0	12014	$ 807,921,002	750
2. Cash segregated in compliance with federal and other regulations	$ 0	210			$ 0	760
3. Receivable from brokers or dealers and clearing organizations						
A. Failed to deliver						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a	$ 0	220				
2. Other	$ 0	230			$ 0	770
B. Securities borrowed						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a	$ 0	240				
2. Other	$ 0	250			$ 0	780
C. Omnibus accounts						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a	$ 0	260				
2. Other	$ 0	270			$ 0	790
D. Clearing organizations						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a, or the CEA	$ 12,408,256	280				
2. Other	$ 0	290			$ 12,408,256	800
E. Other	$ 0	300	$ 0	550	$ 0	810
4. Receivables from customers						
A. Securities accounts						
1. Cash and fully secured accounts	$ 0	310				
2. Partly secured accounts	$ 0	320	$ 0	560		
3. Unsecured accounts			$ 0	570		
B. Commodity accounts	$ 0	330	$ 0	580		
C. Allowance for doubtful accounts	$ 0	335	$ 0	590	$ 0	820
5. Receivables from non-customers						
A. Cash and fully secured accounts	$ 0	340				
B. Partly secured and unsecured accounts	$ 747,920,998	350	$ 0	600	$ 747,920,998	830
6. Excess cash collateral pledged on derivative transactions	$ 0	12015	$ 0	12016	$ 0	12017
7. Securities purchased under agreements to resell	$ 0	360	$ 0	605	$ 0	840
8. Trade date receivable	$ 0	292			$ 0	802
9. Total net securities, commodities, and swaps positions	$ 15,844,128,125	12019	$ 0	12022	$ 15,844,128,125	12024

STATEMENT OF FINANCIAL CONDITION

Assets

			Allowable		Non-Allowable		Total	
10. Securities borrowed under subordination agreements and partners' individual and capital securities accounts, at market value								
A. Exempted securities	$ 0	150						
B. Other	$ 0	160	$ 0	460	$ 0	630	$ 0	880
11. Secured demand notes - market value of collateral								
A. Exempted securities	$ 0	170						
B. Other	$ 0	180	$ 0	470	$ 0	640	$ 0	890
12. Memberships in exchanges								
A. Owned, at market value	$ 0	190						
B. Owned at cost					$ 0	650		
C. Contributed for use of company, at market value					$ 0	660	$ 0	900
13. Investment in and receivables from affiliates, subsidiaries and associated partnerships			$ 23,502,453,261	480	$ 0	670	$ 23,502,453,261	910
14. Property, furniture, equipment, leasehold improvements and rights under lease agreements At cost (net of accumulated depreciation and amortization)			$ 2,606,712	490	$ 0	680	$ 2,606,712	920
15. Other Assets								
A. Dividends and interest receivable			$ 0	500	$ 0	690		
B. Free shipments			$ 0	510	$ 0	700		
C. Loans and advances			$ 0	520	$ 0	710		
D. Miscellaneous			$ 371,470,115	530	$ 0	720		
E. Collateral accepted under ASC 860			$ 0	536				
F. SPE Assets			$ 0	537			$ 371,470,115	930
16. **TOTAL ASSETS**			$ 41,288,908,469	540	$ 0	740	$ 41,288,908,469	940

STATEMENT OF FINANCIAL CONDITION

Liabilities	A.I. Liabilities		Non-A.I. Liabilities		Total	
17. Bank loans payable:						
A. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a, or the CEA	$ 0	1030	$ 0	1240	$ 0	1460
B. Other	$ 0	1040	$ 0	1250	$ 0	1470
18. Securities sold under repurchase agreements			$ 0	1260	$ 0	1480
19. Payable to brokers or dealers and clearing organizations:						
A. Failed to receive:						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a	$ 0	1050	$ 0	1270	$ 0	1490
2. Other	$ 0	1060	$ 0	1280	$ 0	1500
B. Securities loaned:						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a	$ 0	1070			$ 0	1510
2. Other	$ 0	1080	$ 0	1290	$ 0	1520
C. Omnibus accounts:						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a	$ 0	1090			$ 0	1530
2. Other	$ 0	1095	$ 0	1300	$ 0	1540
D. Clearing organizations:						
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a, or the CEA	$ 0	1100			$ 0	1550
2. Other	$ 0	1105	$ 0	1310	$ 0	1560
E. Other	$ 0	1110	$ 0	1320	$ 0	1570
20. Payable to customers:						
A. Securities accounts - including free credits of $ 0 [950]	$ 0	1120			$ 0	1580
B. Commodities accounts	$ 0	1130	$ 0	1330	$ 0	1590
21. Payable to non-customers:						
A. Securities accounts	$ 0	1140	$ 0	1340	$ 0	1600
B. Commodities accounts	$ 0	1150	$ 0	1350	$ 0	1610
22. Excess cash collateral received on derivative transactions	$ 0	12025	$ 0	12026	$ 0	12027
23. Trade date payable	$ 0	12031	$ 0	12037	$ 0	1562
24. Total net securities, commodities, and swaps positions	$ 13,962,343,609	12032	$ 0	12038	$ 13,962,343,609	12044
25. Accounts payable and accrued liabilities and expenses:						
A. Drafts payable	$ 0	1160			$ 0	1630
B. Accounts payable	$ 1,646,902,825	1170			$ 1,646,902,825	1640
C. Income taxes payable	$ 232,068,214	1180			$ 232,068,214	1650
D. Deferred income taxes			$ 0	1370	$ 0	1660
E. Accrued expenses and other liabilities	$ 241,616,748	1190			$ 241,616,748	1670
F. Other	$ 5,827,690,767	1200	$ 0	1380	$ 5,827,690,767	1680
G. Obligation to return securities	$ 0	12033	$ 0	1386	$ 0	1686
H. SPE liabilities	$ 0	12045	$ 0	1387	$ 0	1687

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STATEMENT OF FINANCIAL CONDITION

Liabilities	A.I. Liabilities		Non A.I. Liabilities		Total	
26. Notes and mortgages payable:						
A. Unsecured	$ 0	1210			$ 0	1690
B. Secured	$ 0	1211	$ 0	1390	$ 0	1700
27. Liabilities subordinated to claims of general creditors:						
A. Cash borrowings			$ 0	1400	$ 0	1710
1. From outsiders $ 0 [970]						
2. Includes equity subordination (Rule 15c3-1(d) or Rule 18a-1(g)) of $ 0 [980]						
B. Securities borrowings, at market value			$ 0	1410	$ 0	1720
1. From outsiders $ 0 [990]						
C. Pursuant to secured demand note collateral agreements			$ 0	1420	$ 0	1730
1. From outsiders 0 [1000]						
2. Includes equity subordination (Rule 15c3-1(d) or Rule 18a-1(g)) of $ 0 [1010]						
D. Exchange memberships contributed for use of company, at market value			$ 0	1430	$ 0	1740
E. Accounts and other borrowings not qualified for net capital purposes	$ 0	1220	$ 0	1440	$ 0	1750
28. **TOTAL LIABILITIES**	$ 21,910,622,163	1230	$ 0	1450	$ 21,910,622,163	1760
Ownership Equity						
29. Sole proprietorship					$ 0	1770
30. Partnership and limited liability company - including limited partners/members	$ 0	1020			$ 0	1780
31. Corporation:						
A. Preferred stock			$ 0	1791		
B. Common stock			$ 1,000,000	1792		
C. Additional paid-in capital			$ 10,956,431,549	1793		
D. Retained earnings			$ 8,420,854,757	1794		
E. Accumulated other comprehensive income			$ 0	1797		
F. Total					$ 19,378,286,306	1795
G. Less capital stock in treasury					$ 0	1796
32. **TOTAL OWNERSHIP EQUITY** (sum of Line Items 1770, 1780, 1795, 1796)					$ 19,378,286,306	1800
33. **TOTAL LIABILITIES AND OWNERSHIP EQUITY** (sum of Line Items 1760 and 1800)					$ 41,288,908,469	1810