

STATEMENT OF FINANCIAL CONDITION

<u>Assets</u>	<u>Allowable</u>		<u>Non-Allowable</u>		<u>Total</u>	
1. Cash	\$ 571,561,218	200	\$ 0	12014	\$ 571,561,218	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	\$ (30,688,884)	280				
2. Other	\$ 0	290			\$ (30,688,884)	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	\$ 700,640,505	350	\$ 0	600	\$ 700,640,505	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	\$ 11,024,116,931	12019	\$ 0	12022	\$ 11,024,116,931	12024

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Assets

	<u>Allowable</u>	<u>Non-Allowable</u>	<u>Total</u>
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	\$ 0 880
11. Secured demand notes - market value of collateral			
A. Exempted securities	\$ 0	170	
B. Other	\$ 0	180	
	\$ 0	470	\$ 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	\$ 21,301,222,381	480	\$ 0 670
			\$ 21,301,222,381 910
14. Property, furniture, equipment, leasehold improvements and rights under lease agreements			
At cost (net of accumulated depreciation and amortization)	\$ 3,532,801	490	\$ 0 680
			\$ 3,532,801 920
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	\$ 446,533,407	530	\$ 0 720
E. Collateral accepted under ASC 860	\$ 0	536	
F. SPE Assets	\$ 0	537	\$ 446,533,407 930
16. TOTAL ASSETS	\$ 34,016,918,359	540	\$ 0 740
			\$ 34,016,918,359 940

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<u>Liabilities</u>	<u>A.I.</u> <u>Liabilities</u>	<u>Non-A.I.</u> <u>Liabilities</u>	<u>Total</u>
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	\$ 9,846,300,621 12032	\$ 0 12038	\$ 9,846,300,621 12044
25. Accounts payable and accrued liabilities and expenses:			
A. Drafts payable	\$ 0 1160		\$ 0 1630
B. Accounts payable	\$ 791,904,987 1170		\$ 791,904,987 1640
C. Income taxes payable	\$ 539,408,129 1180		\$ 539,408,129 1650
D. Deferred income taxes		\$ 0 1370	\$ 0 1660
E. Accrued expenses and other liabilities	\$ 445,618,008 1190		\$ 445,618,008 1670
F. Other	\$ 3,733,066,642 1200	\$ 0 1380	\$ 3,733,066,642 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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<u>Liabilities</u>	A.I. <u>Liabilities</u>	Non A.I. <u>Liabilities</u>	<u>Total</u>
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	\$ 15,356,298,387 1230	\$ _____ 0 1450	\$ 15,356,298,387 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		\$ 7,703,188,423 1794	
E. Accumulated other comprehensive income		\$ _____ 0 1797	
F. Total			\$ 18,660,619,972 1795
G. Less capital stock in treasury			\$ _____ 0 1796
32. TOTAL OWNERSHIP EQUITY (sum of Line Items 1770, 1780, 1795, 1796)			\$ 18,660,619,972 1800
33. TOTAL LIABILITIES AND OWNERSHIP EQUITY (sum of Line Items 1760 and 1800)			\$ 34,016,918,359 1810