

Leverage

1. Total Assets	\$402,717,267,307	8800
2. Amount required to be segregated	17,661,426,683	8810
3. Amount required to be set aside in separate section 30.7 accounts	5,645,686,228	8820
4. Amount required to be segregated for cleared swaps customers	30,521,275,044	8830
5. Reserve Requirement	11,426,984,191	8840
6. US Treasury securities - Long (firm owned)	30,776,693,939	8850
7. US Government agency and government sponsored entities - Long(firm owned)	32,219,100,094	8860
8. Reverse Repos backed by US Treasury securities and US Government agency and government sponsored entities(firm owned)	85,522,615,224	8870
9. Ownership Equity	12,769,931,091	8880
10. Subordinated Loans	9,945,000,000	8890
11. Leverage	0.00	8900