STATEMENT OF FINANCIAL CONDITION

($ in Millions)

			2012			
			1st QTR	2nd QTR	3rd QTR	4th QTR
ASSETS		Item				
1.	Cash	750	$25,443	$21,190	$23,870	$24,030
2.	Cash segregated in compliance with federal and other regulations	760	72,888	67,782	72,112	83,509
3.	Receivable from brokers or dealers and clearing organizations:					
	A. Failed to deliver:	770	20,246	23,967	27,676	17,751
	B. Securities borrowed:	780	1,095,373	1,076,350	1,063,394	994,453
	C. Omnibus accounts:	790	17,540	17,088	20,099	16,790
	D. Clearing Organizations:	800	30,430	33,778	33,026	33,394
	E. Other	810	45,959	76,089	87,104	80,268
4.	Receivables from customers:	820	173,243	164,962	171,500	187,846
5.	Receivables from non-customers:	830	57,968	41,233	61,962	87,735
6.	Securities purchased under agreements to resell	840	1,305,908	1,334,921	1,364,182	1,370,312
7.	Securities and spot commodities owned, at market value:	850	1,030,875	1,021,648	1,026,496	1,023,795
8.	Securities owned not readily marketable:	860	18,553	18,360	19,903	20,603
9.	Other investments not readily marketable:	870	1,152	1,274	1,164	1,160
10.	Securities borrowed under subordination agreements and partners' individual and capital securities accounts, at market value:	880	67	61	65	63
11.	Secured demand notes-market value of collateral:	890	95	95	95	92
12.	Memberships in exchanges:	900	227	230	229	227
13.	Investment in and receivables from affiliates, subsidiaries and associated partnerships(910)	910	20,726	22,573	25,691	24,613
14.	Property, furniture, equipment, leasehold improvements and rights under lease agreements:	920	6,137	6,075	6,147	6,182
15.	Other Assets:	930	213,956	201,914	202,396	196,790
16.	TOTAL ASSETS	940	$4,136,786	$4,129,590	$4,207,111	$4,169,613
LIABILITIES						
17.	Bank loans payable:					
	A. Includable in "Formula for Reserve Requirements"	1460	$1,143	$1,327	$1,369	$2,057
	B. Other	1470	23,266	22,530	27,987	32,157
18.	Securities sold under repurchase agreements.	1480	1,847,188	1,879,962	1,906,785	1,926,812
19.	Payable to brokers or dealers and clearing organizations:					
	A. Failed to receive:					
	1. Includable in "Formula for Reserve Requirements"	1490	8,107	8,789	10,110	6,465
	2. Other	1500	19,390	14,159	16,044	11,286
	B. Securities loaned:					
	1. Includable in "Formula for Reserve Requirements"	1510	27,580	31,855	31,649	35,644
	2. Other	1520	465,451	421,993	443,958	431,547
	C. Omnibus accounts:					
	1. Includable in "Formula for Reserve Requirements"	1530	6,612	7,404	10,857	7,249
	2. Other	1540	6,729	6,754	12,674	19,250
	D. Clearing organizations:					
	1. Includable in "Formula for Reserve Requirements"	1550	485	819	460	473
	2. Other	1560	3,890	4,502	2,111	5,094
	E. Other	1570	49,947	49,173	63,067	53,250

STATEMENT OF FINANCIAL CONDITION

($ in Millions)

			2012			
			1st QTR	2nd QTR	3rd QTR	4th QTR
20.	Payable to customers:					
	A. Securities accounts	1580	522,014	550,218	544,468	555,785
	B. Commodities accounts	1590	107,775	105,985	107,420	104,083
21.	Payable to non customers:					
	A. Securities accounts	1600	$34,892	$34,359	$37,485	$28,442
	B. Commodities accounts	1610	22,594	21,425	22,814	15,290
22.	Securities sold not yet purchased at market value	1620	358,780	362,565	367,087	323,111
23.	Accounts payable and accrued liabilities and expenses:					
	A. Drafts payable	1630	2,983	3,127	2,659	3,840
	B. Accounts payable	1640	16,400	12,527	11,894	13,033
	C. Income taxes payable	1650	2,229	2,178	2,911	2,333
	D. Deferred income taxes	1660	60	72	66	62
	E. Accrued expenses and other liabilities	1670	54,806	45,490	51,123	55,752
	F. Other	1680	28,461	26,565	24,453	26,374
	G. Obligation to return securities	1686	141,190	131,017	133,657	132,188
	H. SPE Liabilities	1687	17,116	13,635	10,239	7,981
24.	Notes and mortgages payable:					
	A. Unsecured	1690	50,235	54,245	48,175	57,699
	B. Secured	1700	47,484	47,636	37,473	32,236
25.	Liabilities subordinated to claims of general creditors:					
	A. Cash borrowings:	1710	111,240	110,015	110,330	109,679
	B. Securities borrowings, at market value:	1720	0	0	2	2
	C. Pursuant to secured demand not collateral agreements:	1730	86	86	86	86
	D. Exchange memberships contributed for use of company, at market value	1740	0	0	0	0
	E. Accounts and other borrowings not qualified for net capital purposes	1750	79	72	77	77
26.	TOTAL LIABILITIES	1760	$3,978,212	$3,970,484	$4,039,490	$3,999,337
	OWNERSHIP EQUITY					
27.	Sole proprietorship	1770	$2	$973	$1,007	$959
28.	Partnership - limited partners	1780	29,256	28,898	30,185	30,336
29.	Corporation:					
	A. Preferred stock	1791	1,286	1,286	1,285	1,285
	B. Common stock	1792	327	327	327	326
	C. Additional paid- in capital	1793	104,084	103,332	104,050	105,321
	D. Retained Earnings	1794	23,628	24,299	30,783	32,068
	E. Less capital stock in treasury	1796	(9)	(9)	(16)	(19)
30.	TOTAL OWNERSHIP EQUITY	1800	$158,574	$159,106	$167,621	$170,276
31.	TOTAL LIABILITIES AND OWNERSHIP EQUITY	1810	$4,136,786	$4,129,590	$4,207,111	$4,169,613