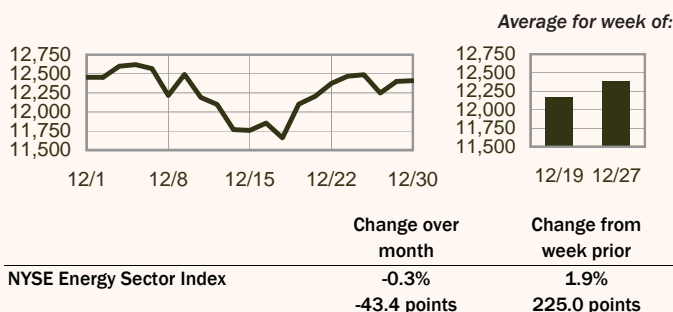
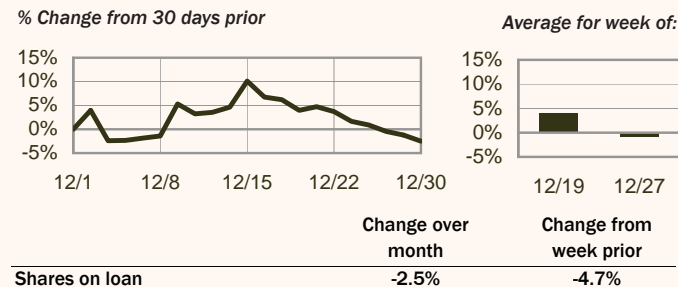


NYSE Energy Sector Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

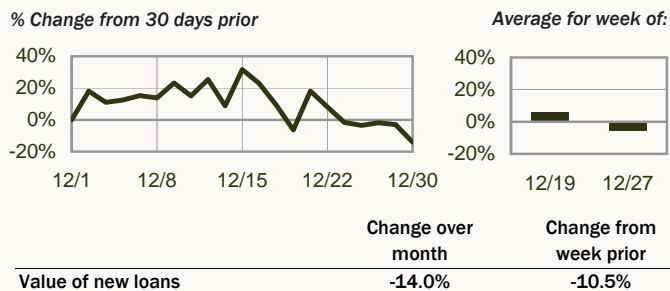
XOM	EXXON MOBIL CORP
CVX	CHEVRON CORP NEW
TRP	TRANSCANADA CORP
APC	ANADARKO PETE CORP
SLB	SCHLUMBERGER LTD

Top 5 changes in total balance

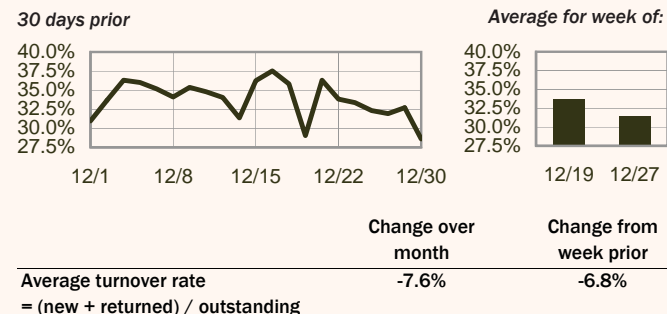
Issues whose loan interest changed most from prior week

MDR	MCDERMOTT INTL INC	92%
TRP	TRANSCANADA CORP	70%
COG	CABOT OIL & GAS CORP	65%
PXP	PLAINS EXPL& PRODTN CO	57%
SSL	SASOL LTD	56%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

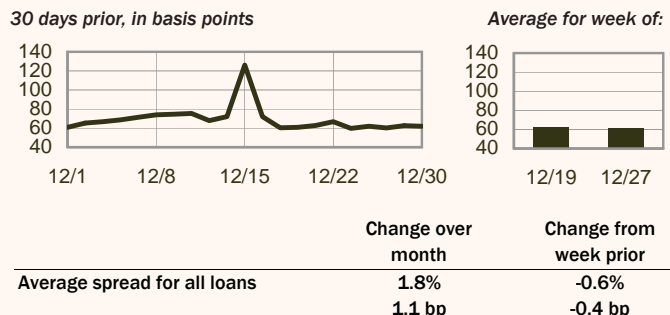
KMI	KINDER MORGAN INC DEL	796 bp
HDY	HYPERDYNAMICS CORP	626 bp
MILL	MILLER ENERGY RES INC	611 bp
HNR	HARVEST NATURAL RESOURCES IN	555 bp
WH	WSP HOLDINGS LIMITED	506 bp

Top 5 turnover rates

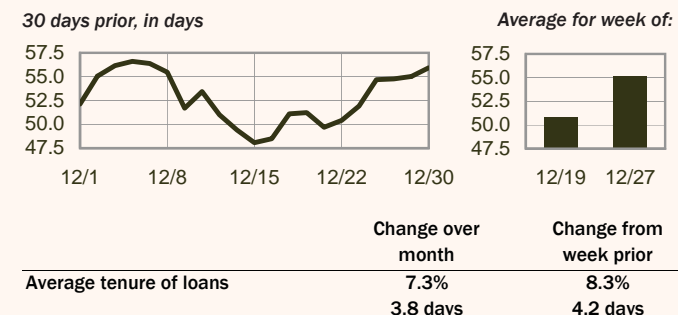
Issues with greatest turnover of shares on loan

PZE	PETROBRAS ARGENTINA S A	225%
AAV	ADVANTAGE OIL & GAS LTD	189%
YPF	YPF SOCIEDAD ANONIMA	173%
E	ENI S P A	142%
APA	APACHE CORP	122%

Value-weighted average spread for outstanding loans

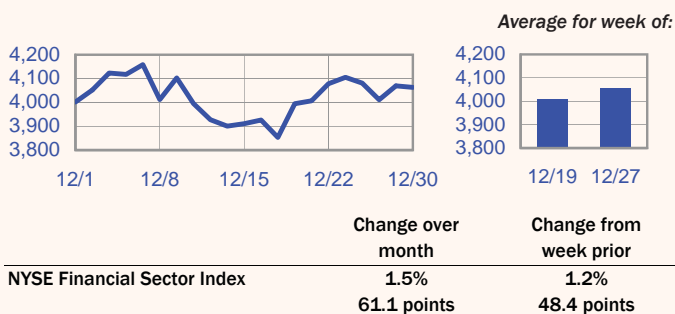


Average age of loans

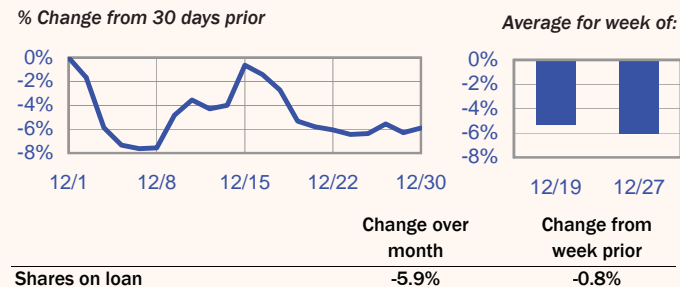


NYSE Financial Sector Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

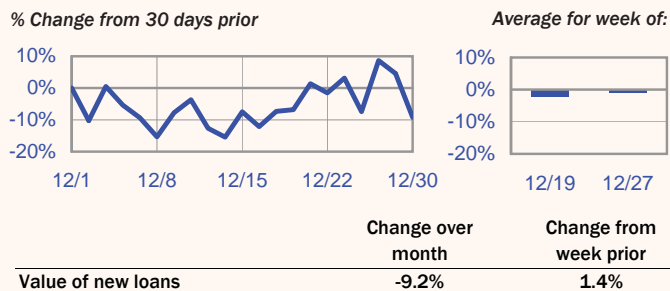
COF	CAPITAL ONE FINL CORP
CM	CDN IMPERIAL BK OF COMMERCE
DB	DEUTSCHE BANK AG
RY	ROYAL BK CDA MONTREAL QUE
C	CITIGROUP INC

Top 5 changes in total balance

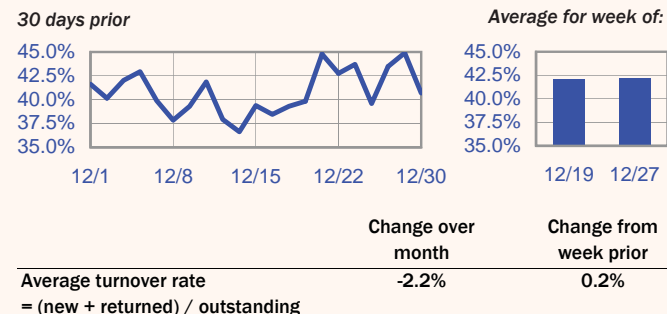
Issues whose loan interest changed most from prior week

AXS	AXIS CAPITAL HOLDINGS	825%
OFG	ORIENTAL FINL GROUP INC	202%
STT	STATE STR CORP	140%
DFS	DISCOVER FINL SVCS	133%
BCA	CORPBANCA	128%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

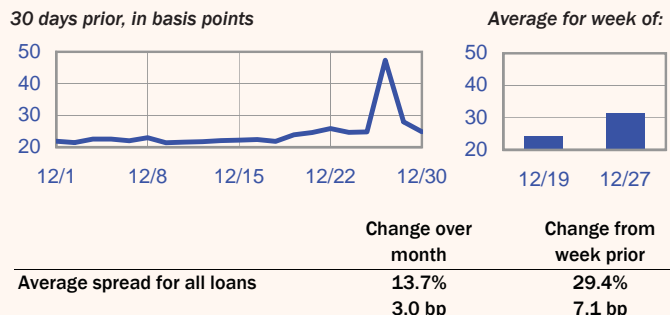
FBP	FIRST BANCORP P R	4,443 bp
NOAH	NOAH HLDGS LTD	745 bp
JEF	JEFFERIES GROUP INC NEW	675 bp
STD	BANCO SANTANDER SA	569 bp
KFS	KINGSWAY FINL SVCS INC	450 bp

Top 5 turnover rates

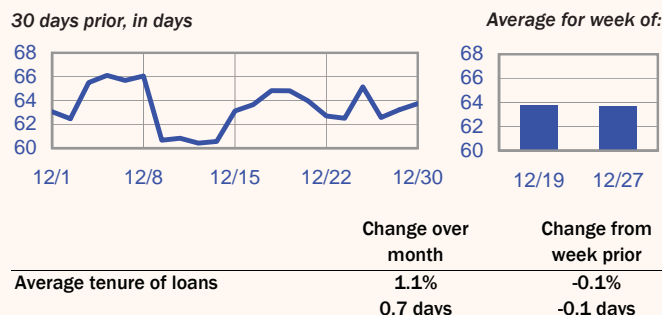
Issues with greatest turnover of shares on loan

SAN	BANCO SANTANDER CHILE NEW	321%
SHG	SHINHAN FINANCIAL GROUP CO L	218%
CYN	CITY NATL CORP	214%
LAZ	LAZARD LTD	191%
PVD	ADMINISTRADORA FONDOS PENSIO	190%

Value-weighted average spread for outstanding loans

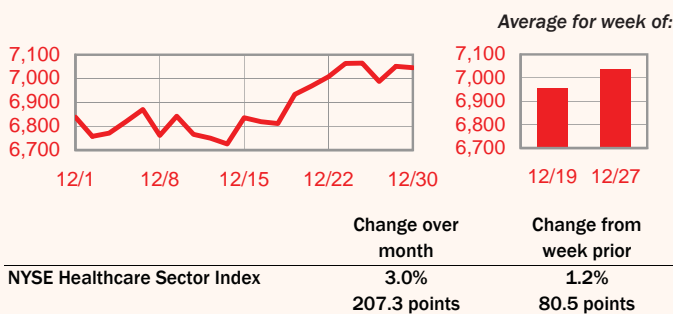


Average age of loans

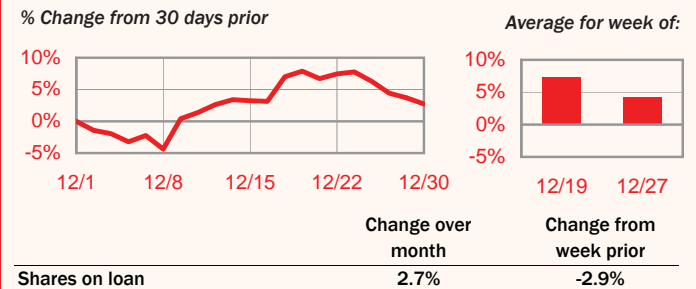


NYSE Healthcare Sector Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

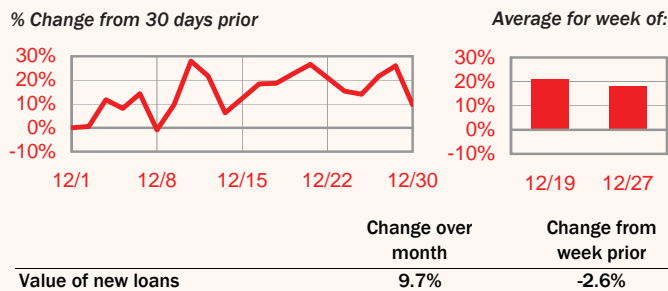
JNJ	JOHNSON & JOHNSON
MHS	MEDCO HEALTH SOLUTIONS INC
PFE	PFIZER INC
MRK	MERCK & CO INC NEW
ABT	ABBOTT LABS

Top 5 changes in total balance

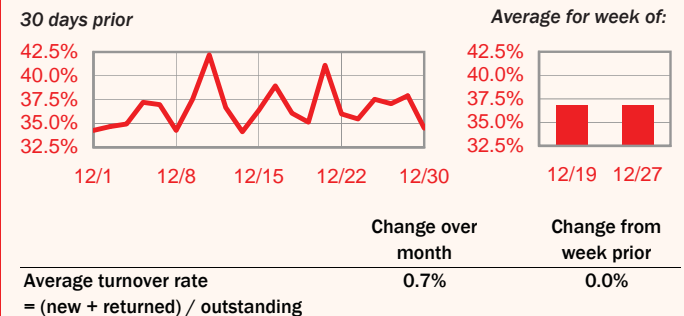
Issues whose loan interest changed most from prior week

EW	EDWARDS LIFESCIENCES CORP	75%
ELN	ELAN PLC	57%
MDT	MEDTRONIC INC	49%
AZN	ASTRAZENECA PLC	44%
BCR	BARD C R INC	43%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

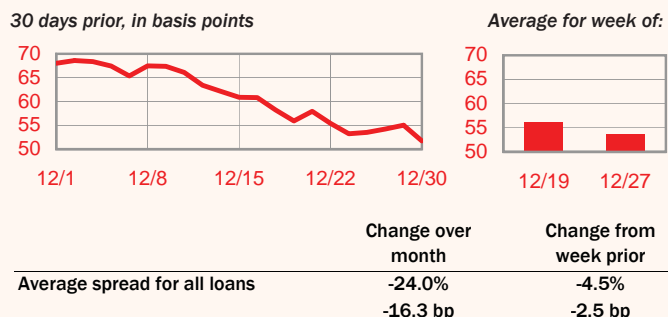
MR	MINDRAY MEDICAL INTL LTD	1,503 bp
AH	ACCRETIVE HEALTH INC	984 bp
KH	CHINA KANGHUI HLDGS	940 bp
KV.A	K V PHARMACEUTICAL CO	599 bp
CO	CHINA CORD BLOOD CORP	437 bp

Top 5 turnover rates

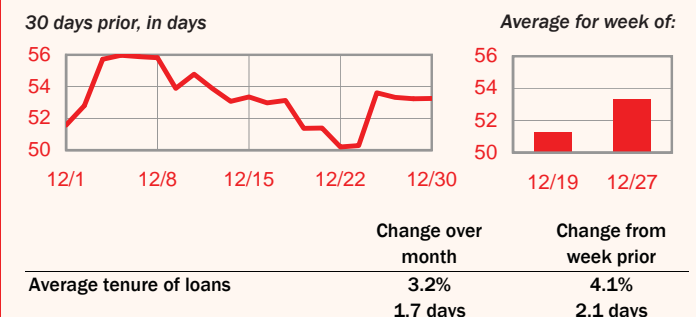
Issues with greatest turnover of shares on loan

SHP	SHANGPHARMA CORP	316%
NVO	NOVO-NORDISK A S	235%
WST	WEST PHARMACEUTICAL SVSC INC	181%
TGX	THERAGENICS CORP	148%
WPI	WATSON PHARMACEUTICALS INC	148%

Value-weighted average spread for outstanding loans

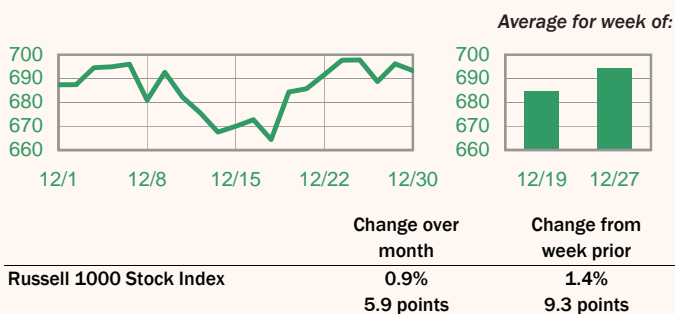


Average age of loans

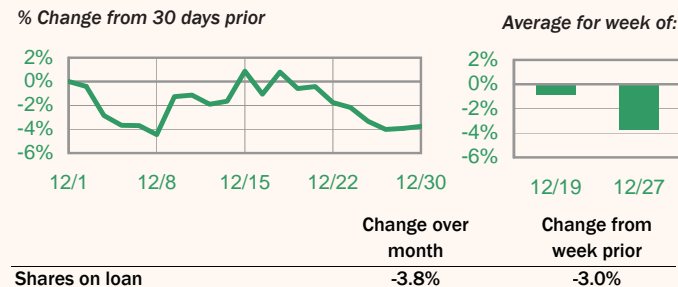


Russell 1000 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

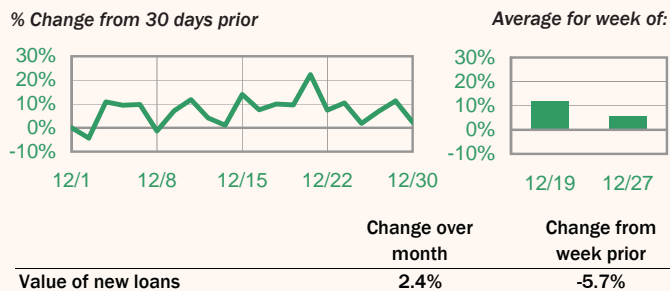
COF	CAPITAL ONE FINL CORP
AAPL	APPLE INC
T	AT&T INC
XOM	EXXON MOBIL CORP
IBM	INTERNATIONAL BUSINESS MACHS

Top 5 changes in total balance

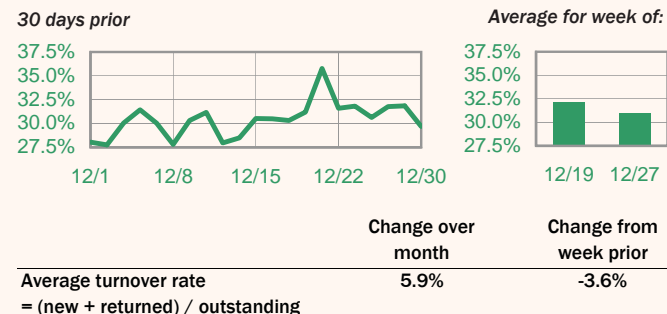
Issues whose loan interest changed most from prior week

AXS	AXIS CAPITAL HOLDINGS	825%
LRY	LIBERTY PPTY TR	776%
NLSN	NIELSEN HOLDINGS N V	146%
STT	STATE STR CORP	140%
CPO	CORN PRODS INTL INC	139%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

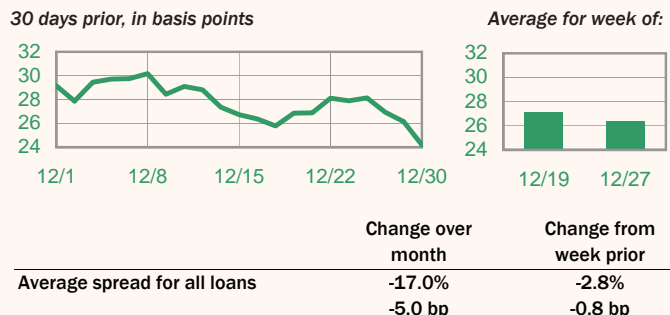
EDMC	EDUCATION MGMT CORP NEW	6,153 bp
AMR	AMR CORP	4,196 bp
SHLD	SEARS HLDGS CORP	2,576 bp
KMI	KINDER MORGAN INC DEL	796 bp
TSLA	TESLA MTRS INC	778 bp

Top 5 turnover rates

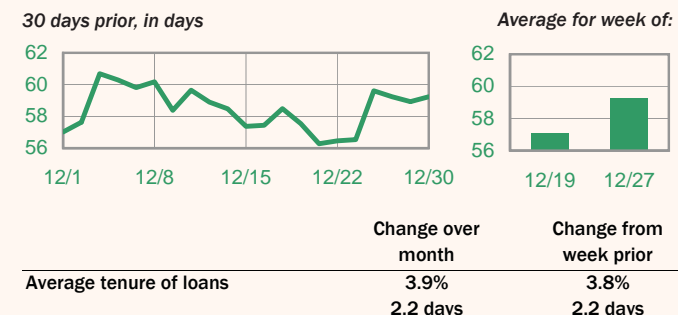
Issues with greatest turnover of shares on loan

FCNCA	FIRST CTZNS BANCSHARES INC N	4995%
EQIX	EQUINIX INC	324%
OKE	ONEOK INC NEW	313%
FDML	FEDERAL MOGUL CORP	278%
ANAT	AMERICAN NATL INS CO	228%

Value-weighted average spread for outstanding loans

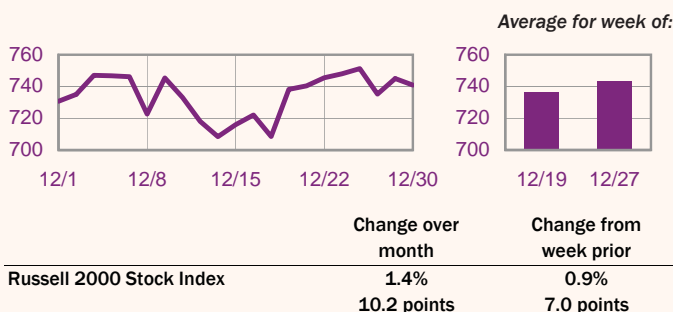


Average age of loans

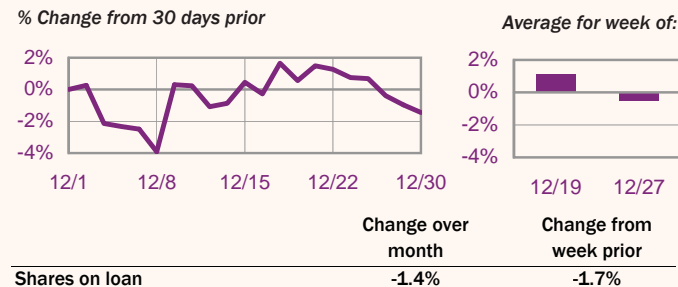


Russell 2000 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

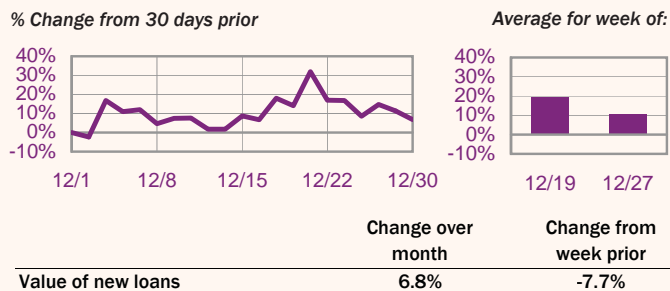
VECO	VEECO INSTRS INC DEL
PANL	UNIVERSAL DISPLAY CORP
CNQR	CONCUR TECHNOLOGIES INC
CFX	COLFAX CORP
NNN	NATIONAL RETAIL PROPERTIES I

Top 5 changes in total balance

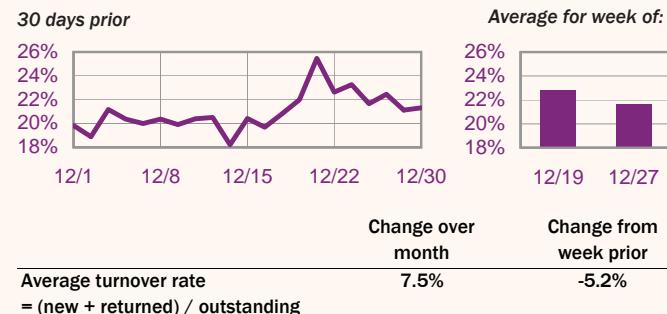
Issues whose loan interest changed most from prior week

CORE	CORE MARK HOLDING CO INC	209%
OFG	ORIENTAL FINL GROUP INC	202%
LXP	LEXINGTON REALTY TRUST	193%
LOOP	LOOPNET INC	186%
SWFT	SWIFT TRANSN CO	101%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

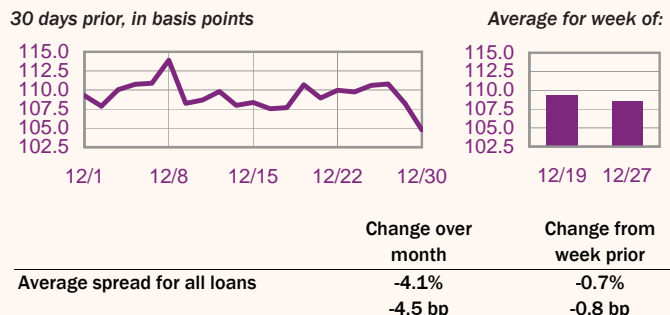
MNKD	MANKIND CORP	8,830 bp
TZOO	TRAVELZOO INC	6,800 bp
QPSA	QUEPASA CORP	5,288 bp
UEC	URANIUM ENERGY CORP	5,051 bp
ALSK	ALASKA COMMUNICATIONS SYS GR	4,933 bp

Top 5 turnover rates

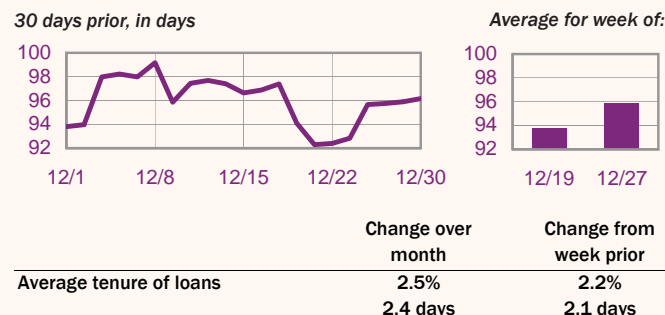
Issues with greatest turnover of shares on loan

VALU	VALUE LINE INC	3941%
MGPI	MGP INGREDIENTS INC	646%
AMAG	AMAG PHARMACEUTICALS INC	565%
SEB	SEABOARD CORP	489%
GKNT	GEEKNET INC	454%

Value-weighted average spread for outstanding loans

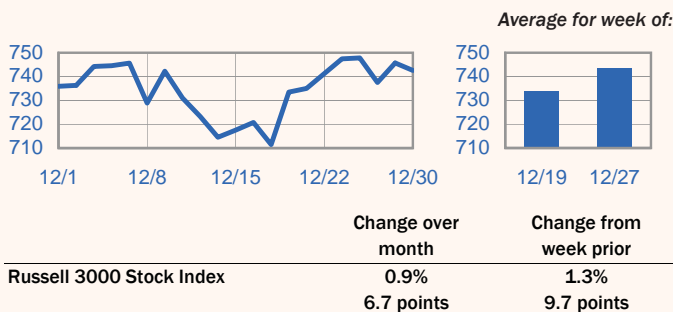


Average age of loans

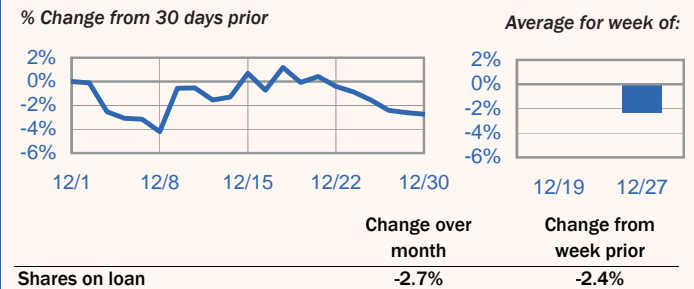


Russell 3000 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

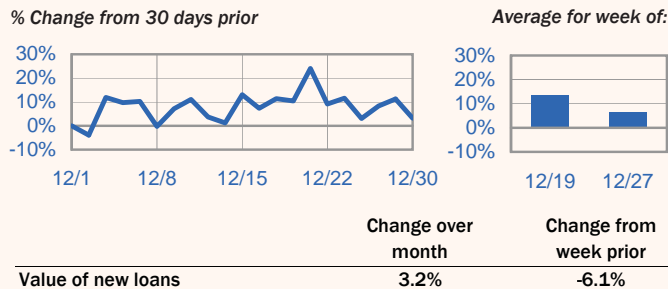
COF	CAPITAL ONE FINL CORP
AAPL	APPLE INC
T	AT&T INC
XOM	EXXON MOBIL CORP
IBM	INTERNATIONAL BUSINESS MACHS

Top 5 changes in total balance

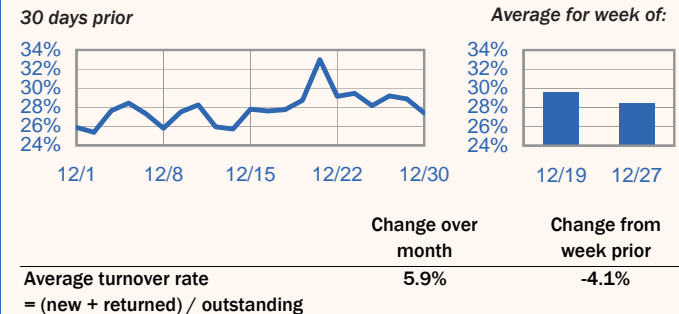
Issues whose loan interest changed most from prior week

AXS	AXIS CAPITAL HOLDINGS	825%
LRY	LIBERTY PPTY TR	776%
CORE	CORE MARK HOLDING CO INC	209%
OFG	ORIENTAL FINL GROUP INC	202%
LXP	LEXINGTON REALTY TRUST	193%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

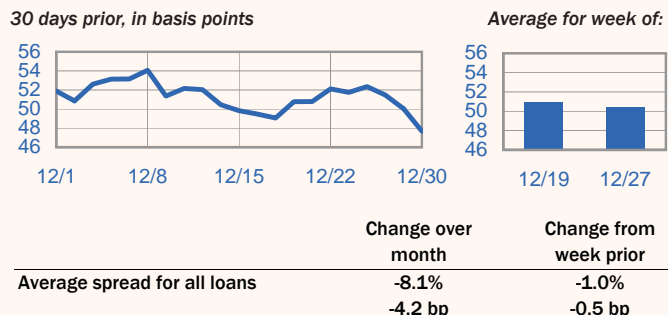
MNKD	MANKIND CORP	8,830 bp
TZOO	TRAVELZOO INC	6,800 bp
EDMC	EDUCATION MGMT CORP NEW	6,153 bp
QPSA	QUEPASA CORP	5,288 bp
UEC	URANIUM ENERGY CORP	5,051 bp

Top 5 turnover rates

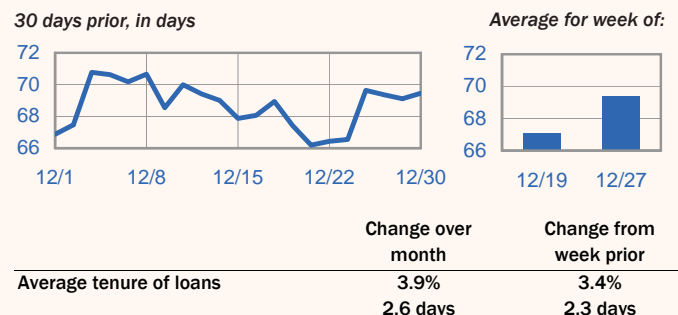
Issues with greatest turnover of shares on loan

FCNC.A	FIRST CTZNS BANCSHARES INC N	4995%
VALU	VALUE LINE INC	3941%
MGPI	MGP INGREDIENTS INC	646%
AMAG	AMAG PHARMACEUTICALS INC	565%
SEB	SEABOARD CORP	489%

Value-weighted average spread for outstanding loans

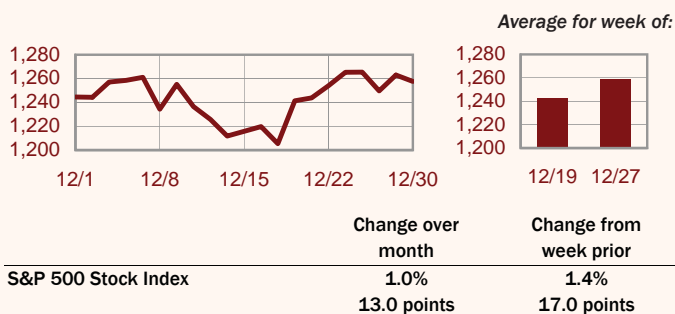


Average age of loans

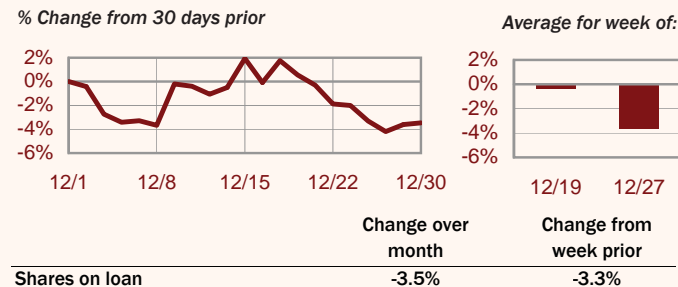


S&P 500 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

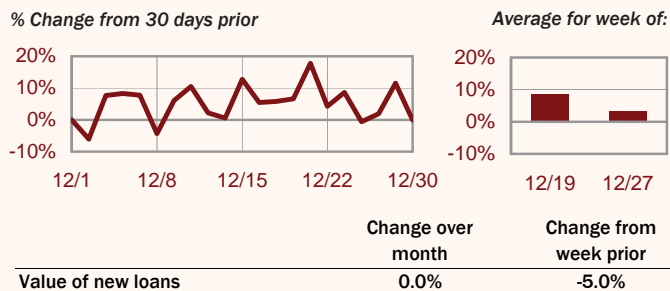
COF	CAPITAL ONE FINL CORP
AAPL	APPLE INC
T	AT&T INC
XOM	EXXON MOBIL CORP
IBM	INTERNATIONAL BUSINESS MACHS

Top 5 changes in total balance

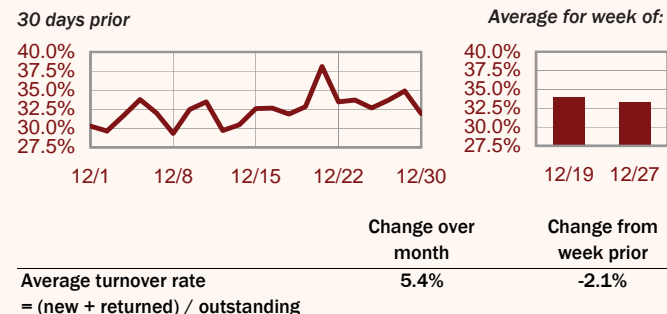
Issues whose loan interest changed most from prior week

STT	STATE STR CORP	140%
DFS	DISCOVER FINL SVCS	133%
MCK	MCKESSON CORP	131%
RSG	REPUBLIC SVCS INC	131%
PGN	PROGRESS ENERGY INC	125%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

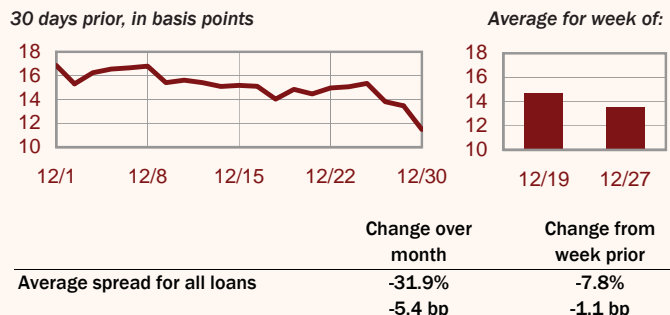
SHLD	SEARS HLDGS CORP	2,576 bp
FSLR	FIRST SOLAR INC	128 bp
FII	FEDERATED INVS INC PA	98 bp
VMC	VULCAN MATLS CO	94 bp
SVU	SUPERVALU INC	71 bp

Top 5 turnover rates

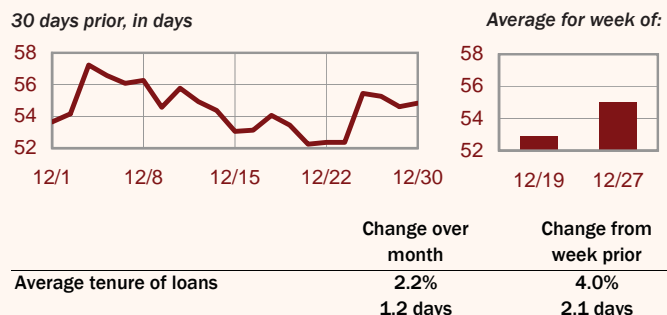
Issues with greatest turnover of shares on loan

OKE	ONEOK INC NEW	313%
EXPD	EXPEDITORS INTL WASH INC	200%
PWR	QUANTA SVCS INC	183%
WPI	WATSON PHARMACEUTICALS INC	148%
SEE	SEALED AIR CORP NEW	141%

Value-weighted average spread for outstanding loans

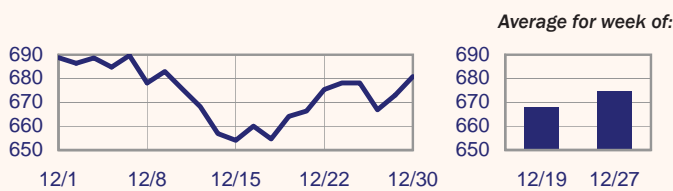


Average age of loans



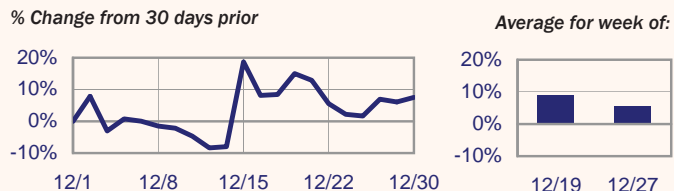
TSX60

Index Value



	Change over month	Change from week prior
TSX60	-1.1% -7.9 points	1.0% 7.0 points

Total shares on loan



	Change over month	Change from week prior
Shares on loan	7.5%	-3.0%

Top 5 new loan generators

The most borrowed issues, based on new loan value

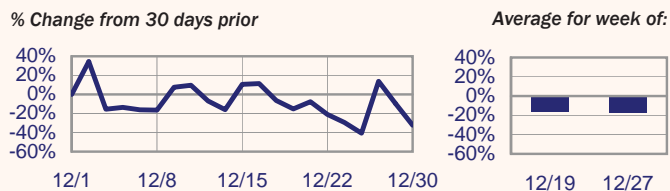
CA1360691010	CDN IMPERIAL BK OF COMMERCE
CA7800871021	ROYAL BK CDA MONTREAL QUE
CA8911605092	TORONTO DOMINION BK ONT
CA0641491075	BANK NOVA SCOTIA HALIFAX
CA89353D1078	TRANSCANADA CORP

Top 5 changes in total balance

Issues whose loan interest changed most from prior week

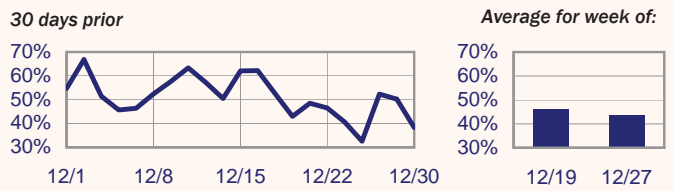
CA98462Y1007	YAMANA GOLD INC	1033%
CA0089161081	AGRIUM INC	414%
CA4969024047	KINROSS GOLD CORP	112%
CA1360691010	CDN IMPERIAL BK OF COMMERCE	95%
CA13321L1085	CAMECO CORP	86%

Value of new loans



	Change over month	Change from week prior
Value of new loans	-32.4%	-1.5%

Turnover of loans



	Change over month	Change from week prior
Average turnover rate = (new + returned) / outstanding	-30.0%	-6.2%

Top 5 highest loan fees

Issues with the highest loan fees

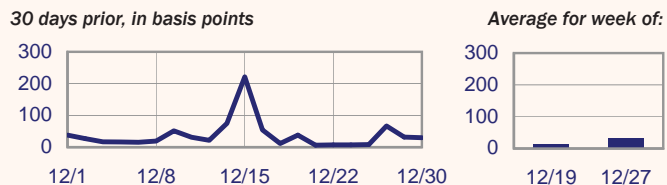
CA6330671034	NATIONAL BK CDA MONTREAL QUE	309 bp
CA1360691010	CDN IMPERIAL BK OF COMMERCE	232 bp
CA89353D1078	TRANSCANADA CORP	172 bp
CA13645T1003	CANADIAN PAC RY LTD	67 bp
CA13321L1085	CAMECO CORP	63 bp

Top 5 turnover rates

Issues with greatest turnover of shares on loan

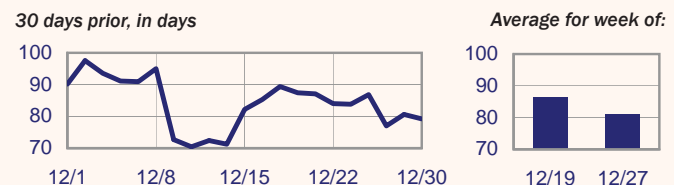
CA3359341052	FIRST QUANTUM MINERALS LTD	92%
CA1360691010	CDN IMPERIAL BK OF COMMERCE	86%
CA65334H1029	NEXEN INC	81%
CA3809564097	GOLDCORP INC NEW	77%
CA0084741085	AGNICO EAGLE MINES LTD	73%

Value-weighted average spread for outstanding loans



	Change over month	Change from week prior
Average spread for all loans	-21.2% -8.0 bp	143.3% 20.0 bp

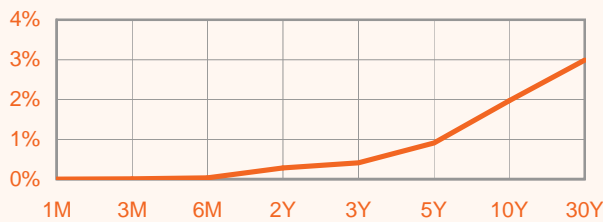
Average age of loans



	Change over month	Change from week prior
Average tenure of loans	-12.1% -10.9 days	-6.3% -5.4 days

US Corporate Bonds

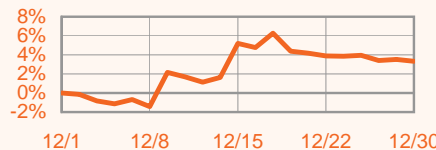
Treasury Yield Curve:



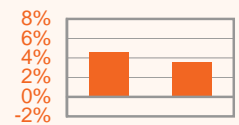
Federal Reserve Statistical Release
H.15 Selected Interest Rates(Daily)

Par value on loan

% Change from 30 days prior



Average for week of:



	Change over month	Change from week prior
Shares on loan	3.3%	-0.9%

Top 5 new loan generators

The most borrowed issues, based on new loan value

136069EH0	CDN IMPERIAL BK OF COMMERCE
17314JAQ6	CITIBANK N A FDIC GTD TLGP
018581AC2	ALLIANCE DATA SYSTEMS CORP
64110DAB0	NETAPP INC
78388JAM8	SBA COMMUNICATIONS CORP

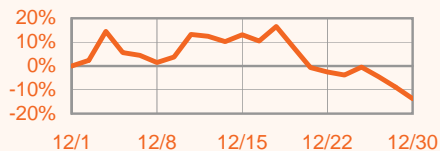
Top 5 changes in total balance

Issues whose loan interest changed most from prior week

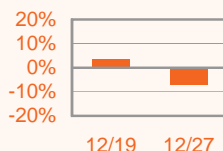
25388BAC8	DIGITAL RIV INC	2011%
12527GAA1	CF INDS INC	1827%
48126BAA1	JPMORGAN CHASE & CO	1346%
26884AAZ6	ERP OPER LTD PARTNERSHIP	1055%
032511AX5	ANADARKO PETE CORP	749%

Value of new loans

% Change from 30 days prior



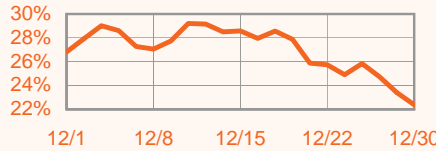
Average for week of:



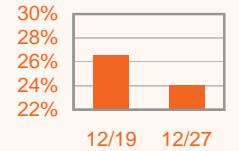
	Change over month	Change from week prior
Value of new loans	-13.7%	-10.0%

Turnover of loans

30 days prior



Average for week of:



	Change over month	Change from week prior
Average turnover rate = (new + returned) / outstanding	-16.5%	-9.4%

Top 5 highest loan fees

Issues with the highest loan fees

893247AE6	TRANS LUX CORP	1,556 bp
G1315RAC5	BRASKEM FINANCE LIMITED	1,015 bp
440327AJ3	HORACE MANN EDUCATORS CORP N	1,006 bp
872962AA3	TOUSA INC	781 bp
834260AB7	SOLO CUP CO	736 bp

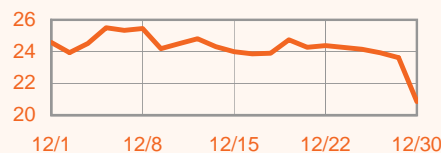
Top 5 turnover rates

Issues with greatest turnover of shares on loan

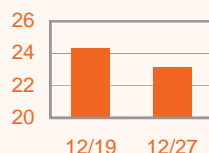
133131AQ5	CAMDEN PPTY TR	2750%
959802AL3	WESTERN UN CO	2550%
345370BV1	FORD MTR CO DEL	910%
44978NAA3	ING CAP FDG TR III	819%
844030AH9	SOUTHERN UN CO NEW	808%

Value-weighted average spread for outstanding loans

30 days prior, in basis points



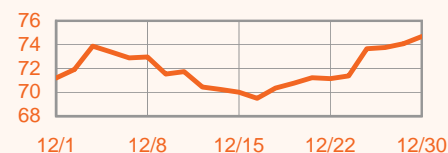
Average for week of:



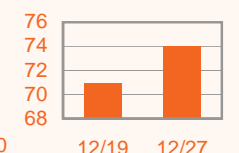
	Change over month	Change from week prior
Average spread for all loans	-15.2%	-4.8%
	-3.7 bp	-1.2 bp

Average age of loans

30 days prior, in days



Average for week of:

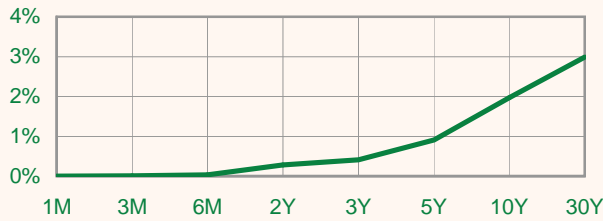


	Change over month	Change from week prior
Average tenure of loans	4.9%	4.3%
	3.5 days	3.1 days

US Treasuries

Data Composition Change 12/15/2011

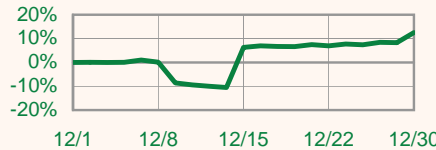
Treasury Yield Curve:



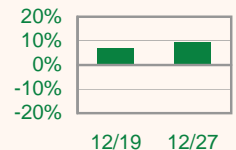
Federal Reserve Statistical Release
H.15 Selected Interest Rates(Daily)

Par value on loan

% Change from 30 days prior



Average for week of:



	Change over month	Change from week prior
Shares on loan	12.5%	1.9%

Top 5 new loan generators

The most borrowed issues, based on new loan value

912828RS1	UNITED STATES TREAS NTS
912828MU1	UNITED STATES TREAS NTS
912828RU6	UNITED STATES TREAS NTS
912828QN3	UNITED STATES TREAS NTS
912828DM9	UNITED STATES TREAS NTS

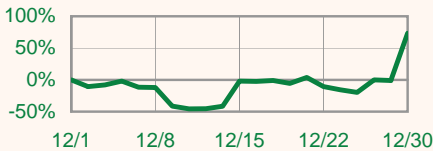
Top 5 changes in total balance

Issues whose loan interest changed most from prior week

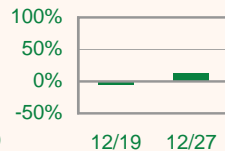
9127955T4	UNITED STATES TREAS BILLS	3494%
9127955Q0	UNITED STATES TREAS BILLS	552%
912803AE3	U S TREAS BD STRIPPED PRIN P	400%
9127954A6	UNITED STATES TREAS BILLS	357%
912828RS1	UNITED STATES TREAS NTS	202%

Value of new loans

% Change from 30 days prior



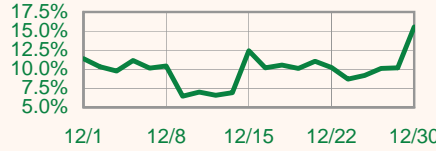
Average for week of:



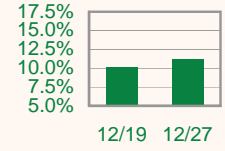
	Change over month	Change from week prior
Value of new loans	73.4%	20.1%

Turnover of loans

30 days prior



Average for week of:



	Change over month	Change from week prior
Average turnover rate = (new + returned) / outstanding	36.5%	11.2%

Top 5 highest loan fees

Issues with the highest loan fees

912828RU6	UNITED STATES TREAS NTS	37 bp
9127955F4	UNITED STATES TREAS BILLS	36 bp
9127953W9	UNITED STATES TREAS BILLS	27 bp
9127955H0	UNITED STATES TREAS BILLS	22 bp
9127955L1	UNITED STATES TREAS BILLS	20 bp

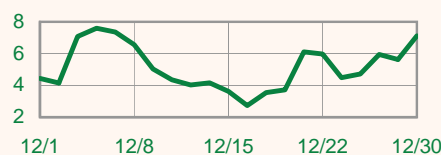
Top 5 turnover rates

Issues with greatest turnover of shares on loan

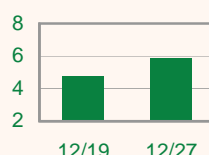
912803DJ9	U S TREAS BD STRIPPED PRIN P	162%
912828LD0	UNITED STATES TREAS NTS	112%
912810QE1	UNITED STATES TREAS BDS	101%
912803DM2	U S TREAS BD STRIPPED PRIN P	100%
912803DK6	U S TREAS BD STRIPPED PRIN P	90%

Value-weighted average spread for outstanding loans

30 days prior, in basis points



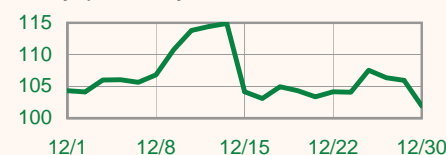
Average for week of:



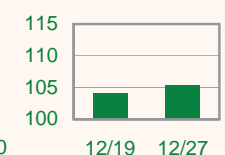
	Change over month	Change from week prior
Average spread for all loans	60.4%	22.8%
	2.7 bp	1.1 bp

Average age of loans

30 days prior, in days



Average for week of:



	Change over month	Change from week prior
Average tenure of loans	-2.3%	1.2%
	-2.4 days	1.3 days