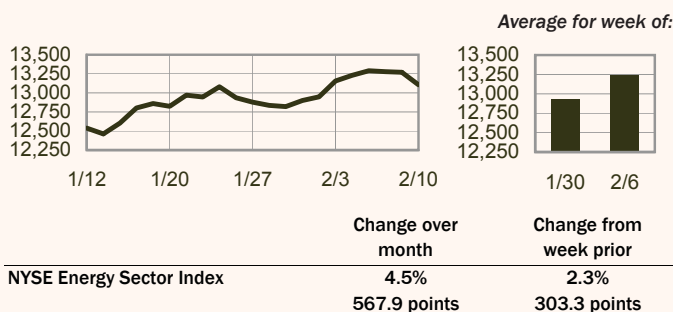
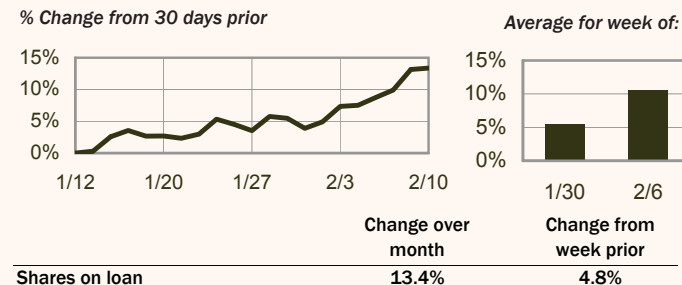


NYSE Energy Sector Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

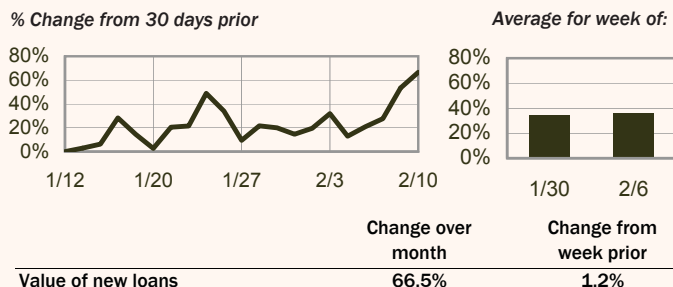
XOM	EXXON MOBIL CORP
CVX	CHEVRON CORP NEW
RDS.A	ROYAL DUTCH SHELL PLC
ENB	ENBRIDGE INC
SLB	SCHLUMBERGER LTD

Top 5 changes in total balance

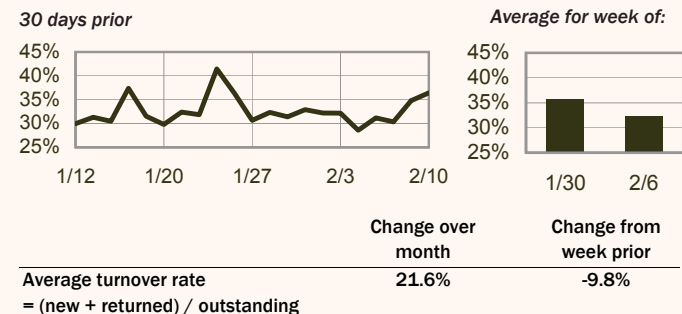
Issues whose loan interest changed most from prior week

BCEI	BONANZA CREEK ENERGY INC	210%
MPC	MARATHON PETE CORP	205%
YPF	YPF SOCIEDAD ANONIMA	131%
NE	NOBLE CORPORATION BAAR	102%
RDS.A	ROYAL DUTCH SHELL PLC	59%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

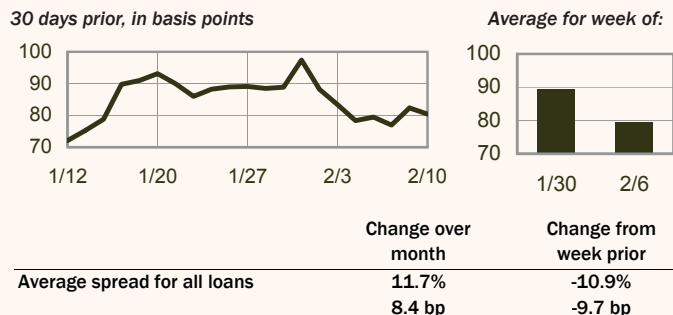
HDY	HYPERDYNAMICS CORP	2,032 bp
BPZ	BPZ RESOURCES INC	1,470 bp
KMI	KINDER MORGAN INC DEL	1,343 bp
MILL	MILLER ENERGY RES INC	664 bp
WH	WSP HOLDINGS LIMITED	510 bp

Top 5 turnover rates

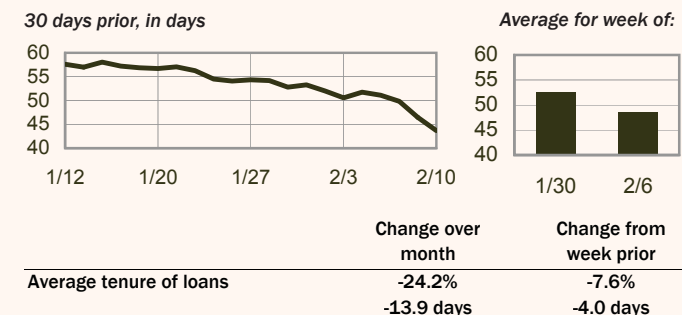
Issues with greatest turnover of shares on loan

PZE	PETROBRAS ARGENTINA S A	317%
VQ	VENOCO INC	163%
PTR	PETROCHINA CO LTD	138%
CVI	CVR ENERGY INC	131%
LPR	LONE PINE RES INC	103%

Value-weighted average spread for outstanding loans

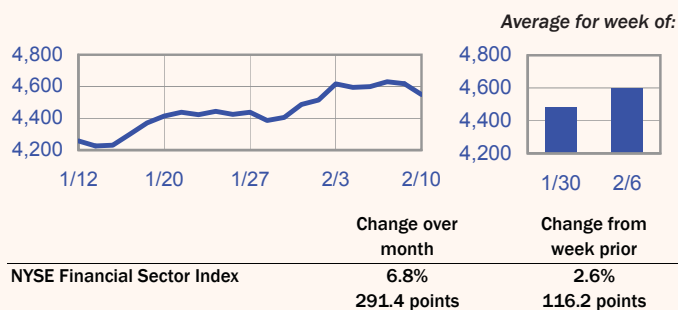


Average age of loans

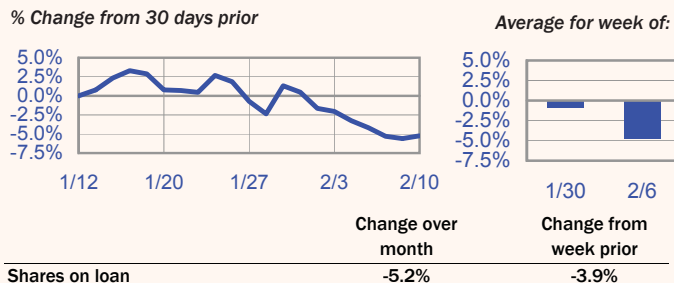


NYSE Financial Sector Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

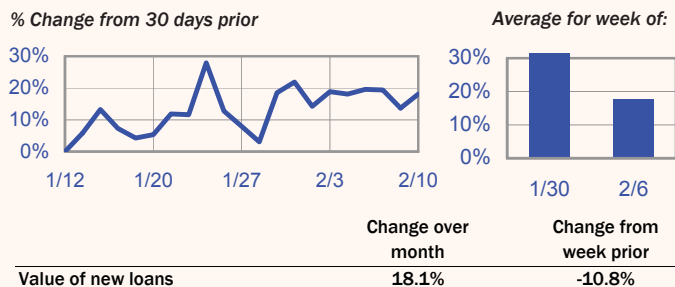
COF	CAPITAL ONE FINL CORP
C	CITIGROUP INC
DB	DEUTSCHE BANK AG
RY	ROYAL BK CDA MONTREAL QUE
BRK.B	BERKSHIRE HATHAWAY INC DEL

Top 5 changes in total balance

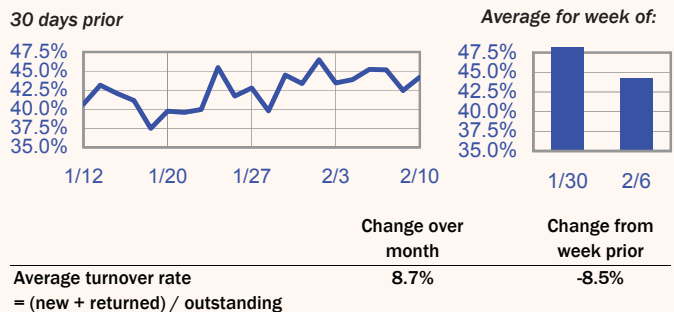
Issues whose loan interest changed most from prior week

AMP	AMERIPRISE FINL INC	195%
SAN	BANCO SANTANDER CHILE NEW	179%
BEN	FRANKLIN RES INC	77%
MFC	MANULIFE FINL CORP	73%
RF	REGIONS FINANCIAL CORP NEW	66%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

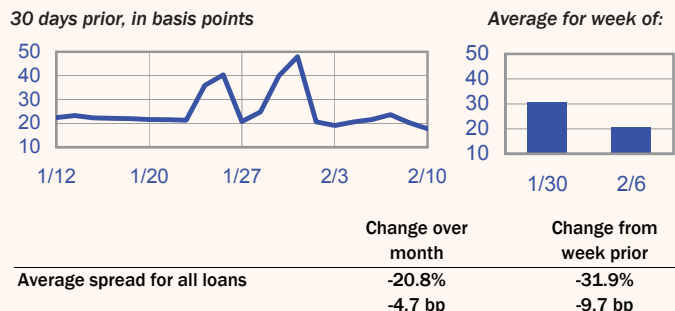
FBP	FIRST BANCORP P R	4,519 bp
CNS	COHEN & STEERS INC	648 bp
NOAH	NOAH HLDGS LTD	562 bp
FII	FEDERATED INVS INC PA	417 bp
BCA	CORPBANCA	306 bp

Top 5 turnover rates

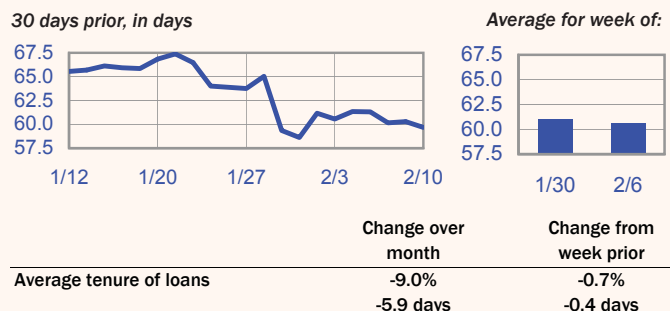
Issues with greatest turnover of shares on loan

WTM	WHITE MTNS INS GROUP LTD	2899%
BRK.A	BERKSHIRE HATHAWAY INC DEL	1908%
SAN	BANCO SANTANDER CHILE NEW	255%
AXS	AXIS CAPITAL HOLDINGS	217%
L	LOEWS CORP	190%

Value-weighted average spread for outstanding loans

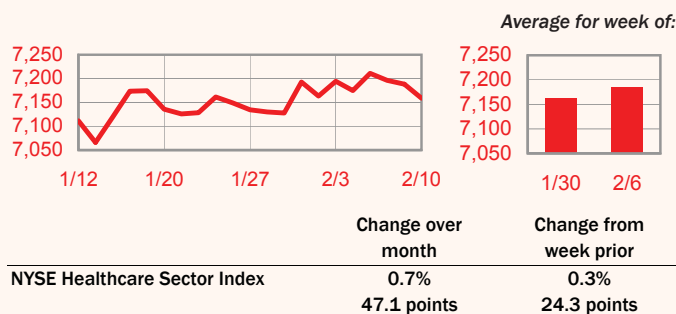


Average age of loans

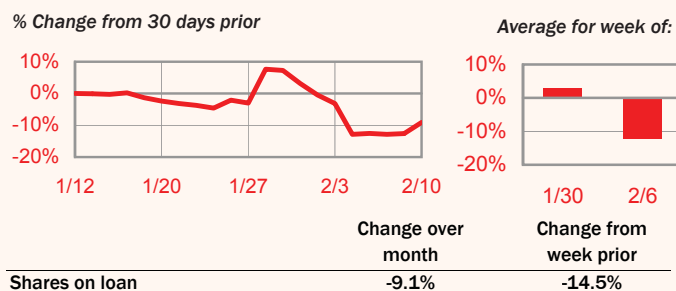


NYSE Healthcare Sector Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

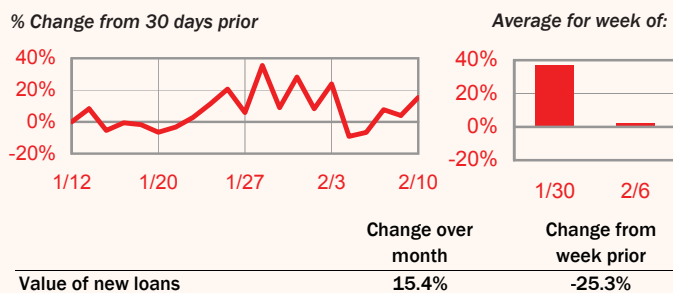
JNJ	JOHNSON & JOHNSON
MHS	MEDCO HEALTH SOLUTIONS INC
BMJ	BRISTOL MYERS SQUIBB CO
PFE	PFIZER INC
LLY	LILLY ELI & CO

Top 5 changes in total balance

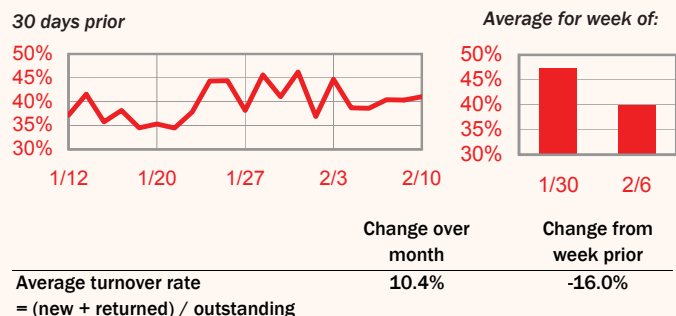
Issues whose loan interest changed most from prior week

MOH	MOLINA HEALTHCARE INC	91%
HCA	HCA HOLDINGS INC	84%
CMN	CANTEL MEDICAL CORP	78%
FMS	FRESENIUS MED CARE AG&CO KGA	59%
AET	AETNA INC NEW	58%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

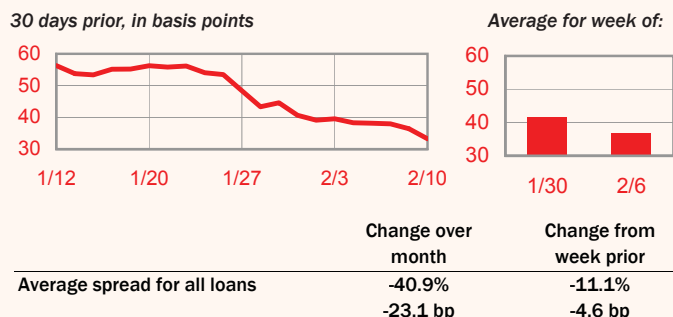
KH	CHINA KANGHUI HLDGS	1,002 bp
AH	ACCRETIVE HEALTH INC	889 bp
KV.A	K V PHARMACEUTICAL CO	648 bp
CO	CHINA CORD BLOOD CORP	572 bp
MR	MINDRAY MEDICAL INTL LTD	488 bp

Top 5 turnover rates

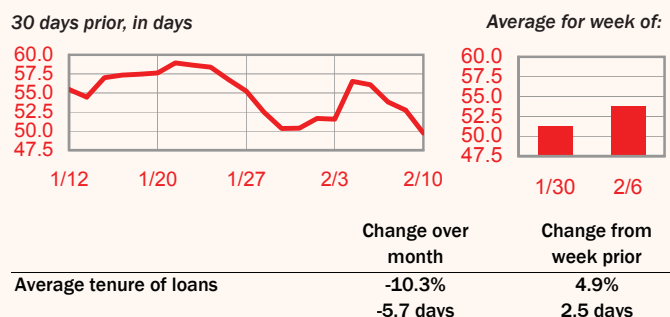
Issues with greatest turnover of shares on loan

EW	EDWARDS LIFESCIENCES CORP	438%
SHP	SHANGPHARMA CORP	298%
CRL	CHARLES RIV LABS INTL INC	187%
CI	CIGNA CORPORATION	124%
NDZ	NORDION INC	121%

Value-weighted average spread for outstanding loans

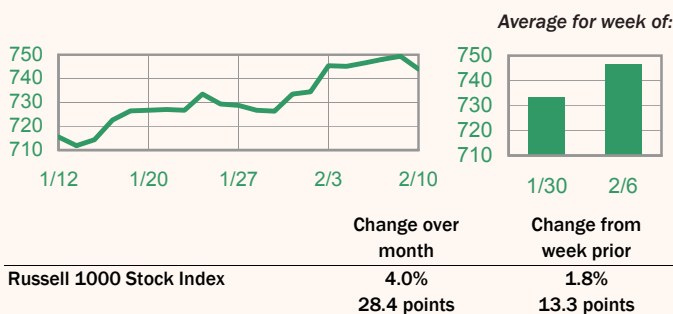


Average age of loans

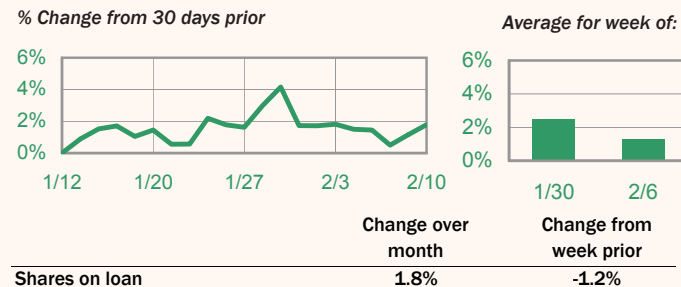


Russell 1000 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

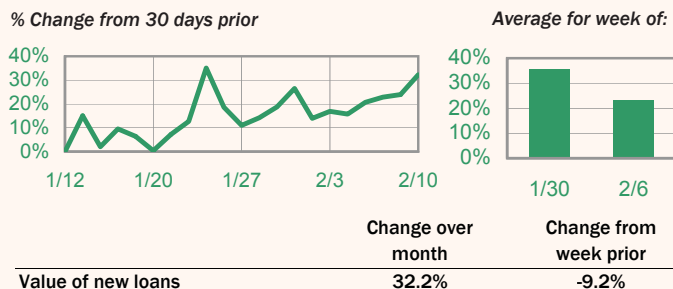
COF	CAPITAL ONE FINL CORP
AAPL	APPLE INC
IBM	INTERNATIONAL BUSINESS MACHS
INTC	INTEL CORP
C	CITIGROUP INC

Top 5 changes in total balance

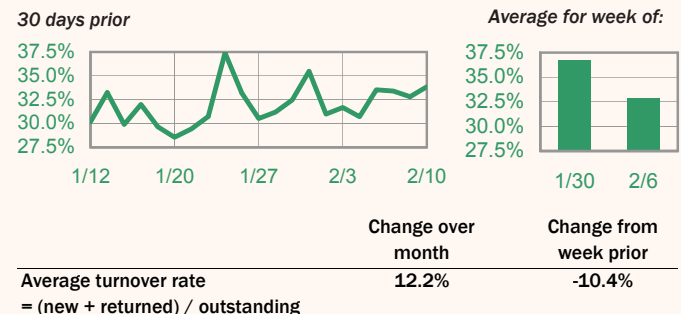
Issues whose loan interest changed most from prior week

CME	CME GROUP INC	202%
KR	KROGER CO	196%
AMP	AMERIPRISE FINL INC	195%
RKT	ROCK-TENN CO	166%
BLL	BALL CORP	163%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

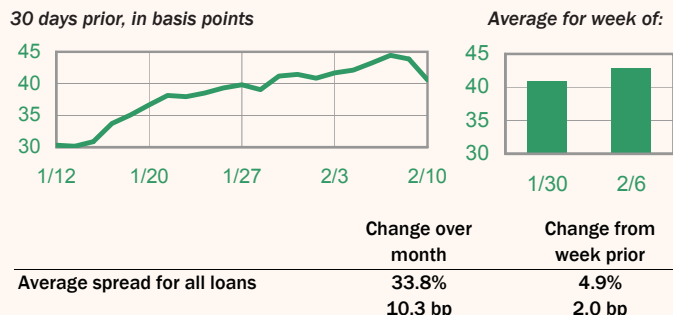
SHLD	SEARS HLDGS CORP	5,773 bp
AAMRQ	AMR CORP	5,265 bp
KMI	KINDER MORGAN INC DEL	1,343 bp
VPRT	VISTAPRINT N V	992 bp
TSLA	TESLA MTRS INC	946 bp

Top 5 turnover rates

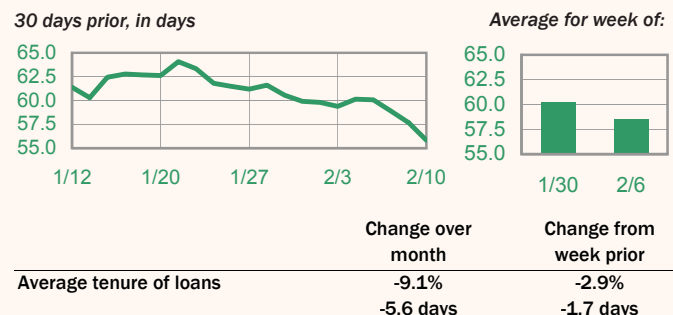
Issues with greatest turnover of shares on loan

WTM	WHITE MTNS INS GROUP LTD	2899%
PENN	PENN NATL GAMING INC	789%
ADI	ANALOG DEVICES INC	734%
EW	EDWARDS LIFESCIENCES CORP	438%
CHTR	CHARTER COMMUNICATIONS INC D	424%

Value-weighted average spread for outstanding loans

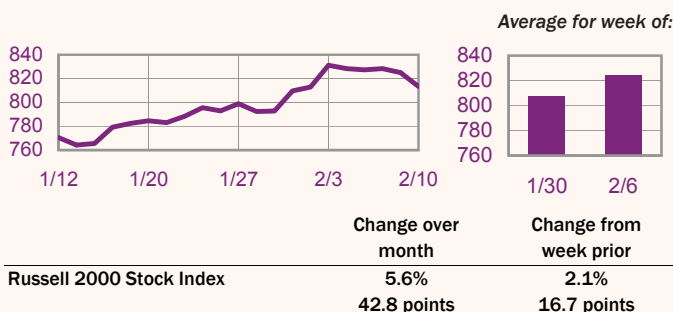


Average age of loans

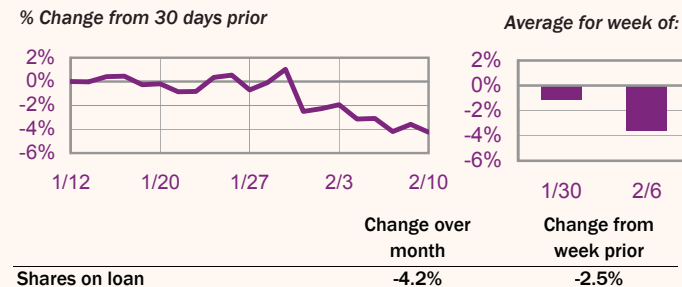


Russell 2000 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

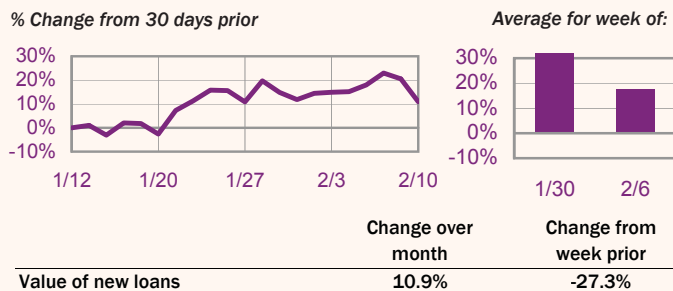
VECO	VEECO INSTRS INC DEL
PANL	UNIVERSAL DISPLAY CORP
CSTR	COINSTAR INC
CNQR	CONCUR TECHNOLOGIES INC
CVI	CVR ENERGY INC

Top 5 changes in total balance

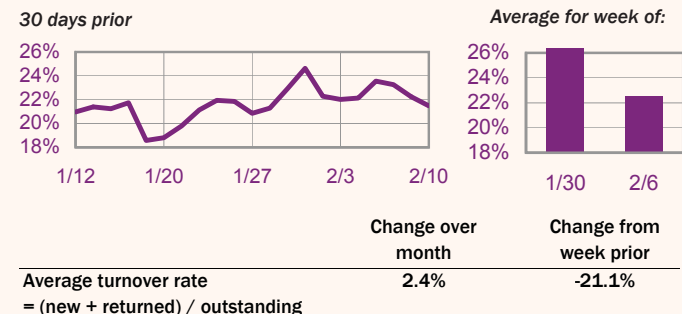
Issues whose loan interest changed most from prior week

GBDC	GOLUB CAP BDC INC	381%
GGC	GEORGIA GULF CORP	186%
SONE	S1 CORPORATION	109%
ABMD	ABIOMED INC	101%
MSTR	MICROSTRATEGY INC	95%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

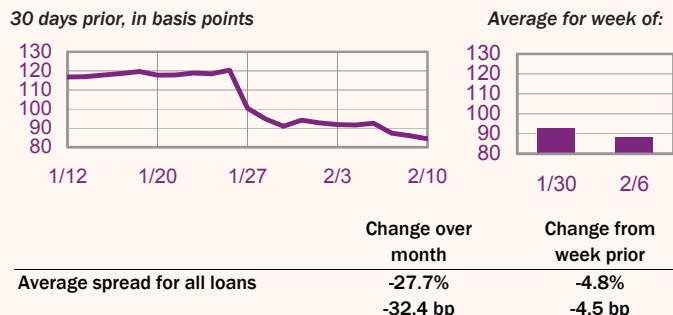
MNKD	MANKIND CORP	6,807 bp
CACB	CASCADE BANCORP	5,309 bp
MOTR	MOTRICITY INC	4,975 bp
TZOO	TRAVELZOO INC	4,801 bp
UEC	URANIUM ENERGY CORP	4,008 bp

Top 5 turnover rates

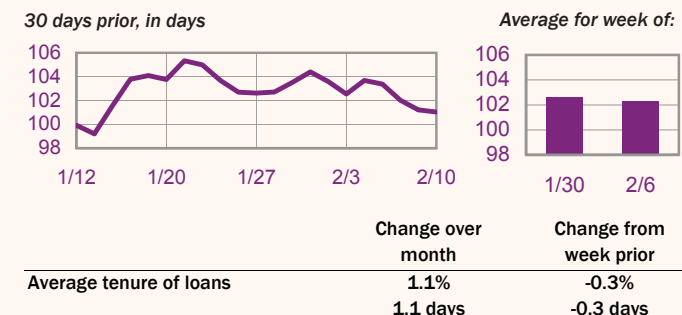
Issues with greatest turnover of shares on loan

ARDNA	ARDEN GROUP INC	749%
ISH	INTERNATIONAL SHIPHOLDING CO	739%
WAC	WALTER INVT MGMT CORP	655%
ATRI	ATRION CORP	488%
HTWR	HEARTWARE INTL INC	436%

Value-weighted average spread for outstanding loans

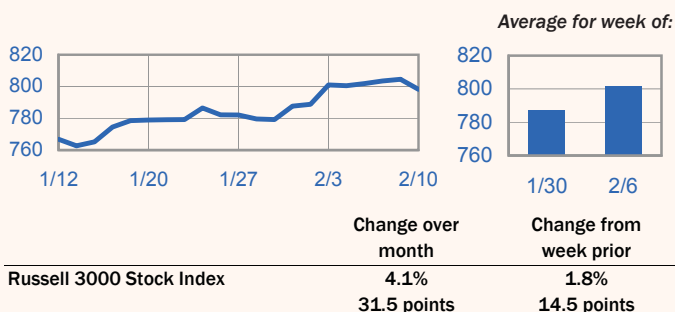


Average age of loans

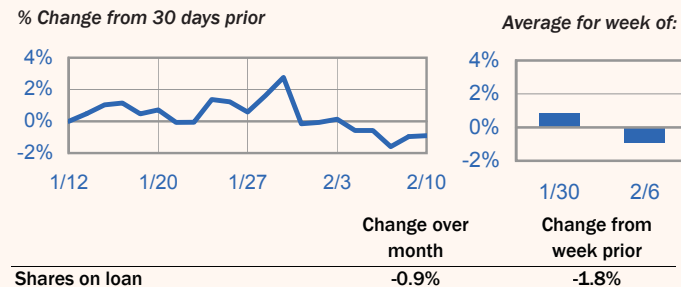


Russell 3000 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

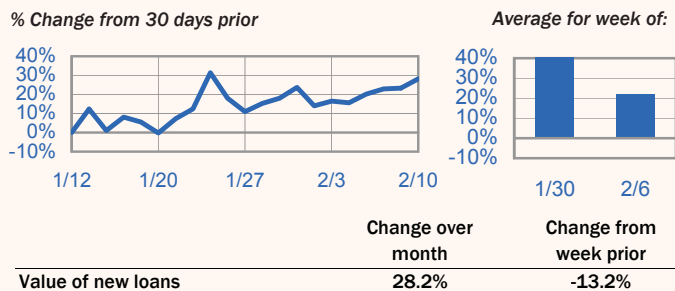
COF	CAPITAL ONE FINL CORP
AAPL	APPLE INC
IBM	INTERNATIONAL BUSINESS MACHS
INTC	INTEL CORP
C	CITIGROUP INC

Top 5 changes in total balance

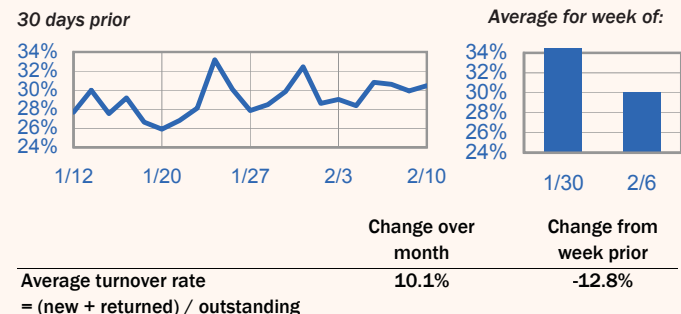
Issues whose loan interest changed most from prior week

GBDC	GOLUB CAP BDC INC	381%
CME	CME GROUP INC	202%
KR	KROGER CO	196%
AMP	AMERIPRISE FINL INC	195%
GGC	GEORGIA GULF CORP	186%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

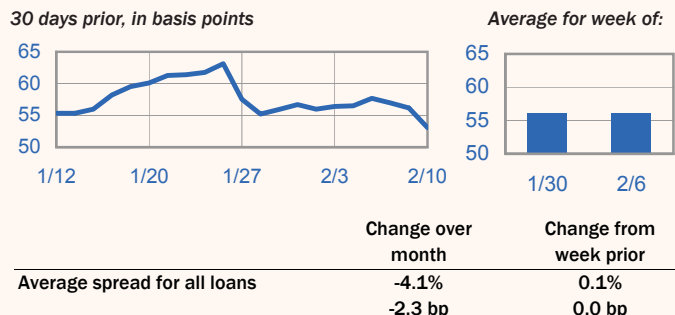
MNKD	MANKIND CORP	6,807 bp
SHLD	SEARS HLDGS CORP	5,773 bp
CACB	CASCADE BANCORP	5,309 bp
AAMRQ	AMR CORP	5,265 bp
MOTR	MOTRICITY INC	4,975 bp

Top 5 turnover rates

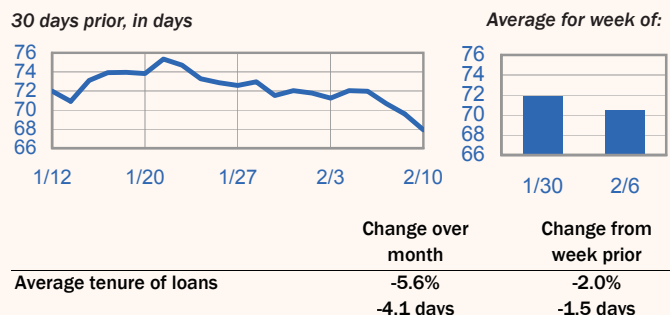
Issues with greatest turnover of shares on loan

WTM	WHITE MTNS INS GROUP LTD	2899%
PENN	PENN NATL GAMING INC	789%
ARDNA	ARDEN GROUP INC	749%
ISH	INTERNATIONAL SHIPHOLDING CO	739%
ADI	ANALOG DEVICES INC	734%

Value-weighted average spread for outstanding loans

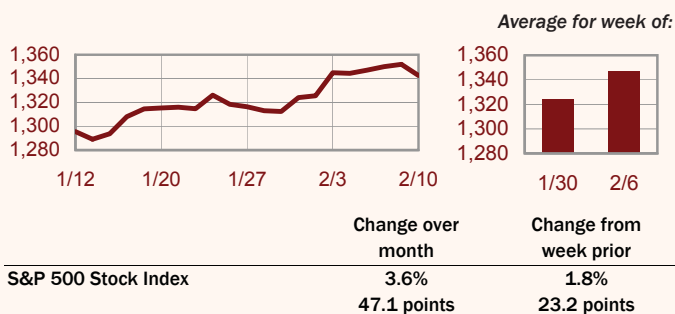


Average age of loans

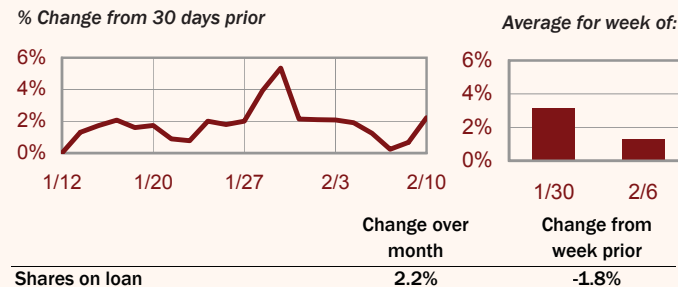


S&P 500 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

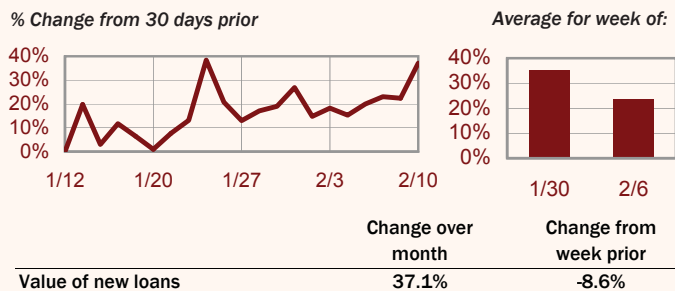
COF	CAPITAL ONE FINL CORP
AAPL	APPLE INC
IBM	INTERNATIONAL BUSINESS MACHS
INTC	INTEL CORP
C	CITIGROUP INC

Top 5 changes in total balance

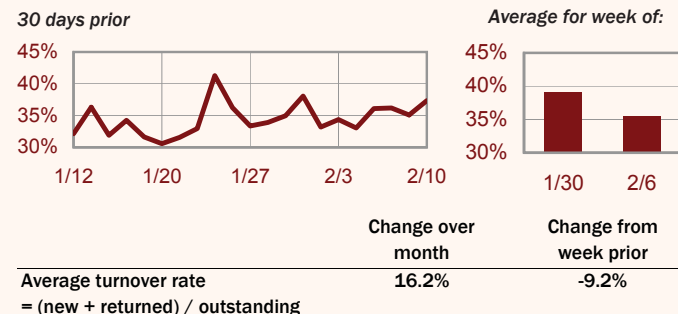
Issues whose loan interest changed most from prior week

CME	CME GROUP INC	202%
KR	KROGER CO	196%
AMP	AMERIPRISE FINL INC	195%
BLL	BALL CORP	163%
TJX	TJX COS INC NEW	111%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

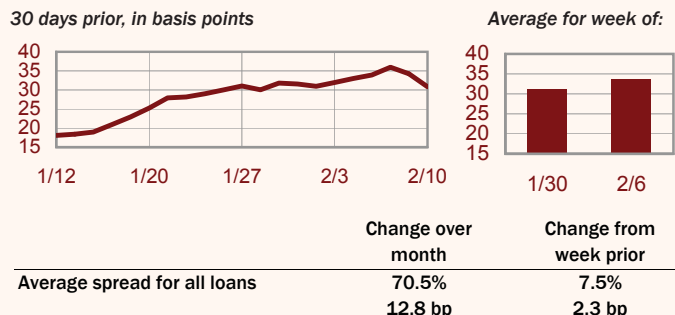
SHLD	SEARS HLDGS CORP	5,773 bp
FII	FEDERATED INVS INC PA	417 bp
SVU	SUPERVALU INC	186 bp
X	UNITED STATES STL CORP NEW	129 bp
RRD	DONNELLEY R R & SONS CO	120 bp

Top 5 turnover rates

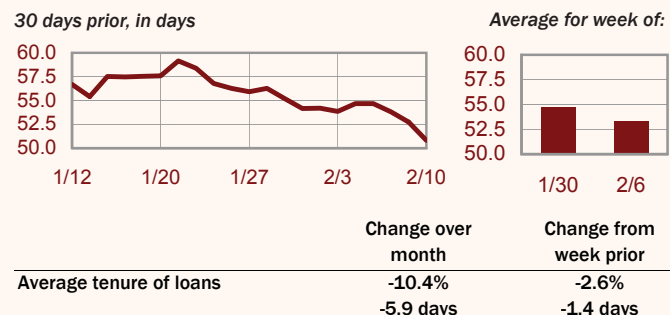
Issues with greatest turnover of shares on loan

ADI	ANALOG DEVICES INC	734%
EW	EDWARDS LIFESCIENCES CORP	438%
L	LOEWS CORP	190%
CAH	CARDINAL HEALTH INC	165%
DF	DEAN FOODS CO NEW	133%

Value-weighted average spread for outstanding loans

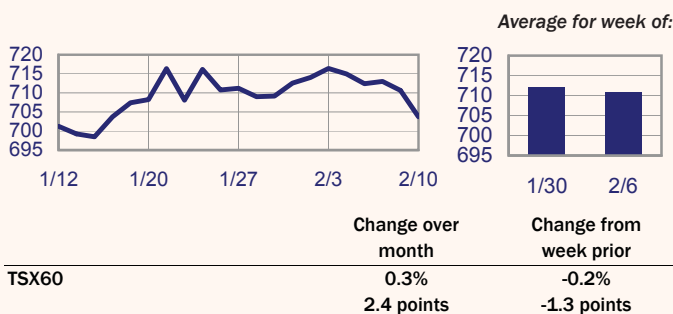


Average age of loans

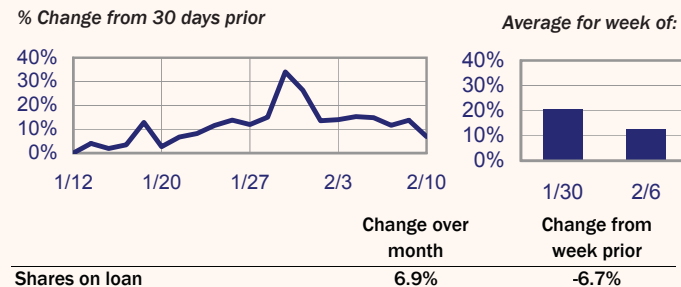


TSX60

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

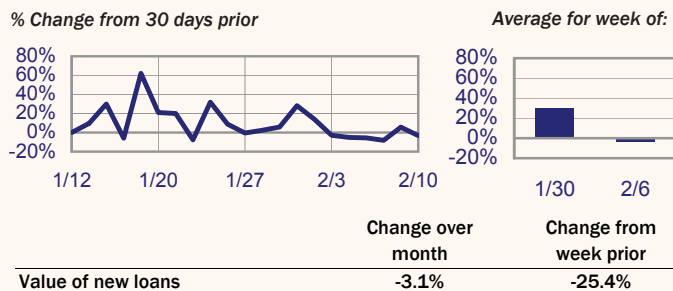
CA7800871021	ROYAL BK CDA MONTREAL QUE
CA8911605092	TORONTO DOMINION BK ONT
CA29250N1050	ENBRIDGE INC
CA0641491075	BANK NOVA SCOTIA HALIFAX
CA0636711016	BANK MONTREAL QUE

Top 5 changes in total balance

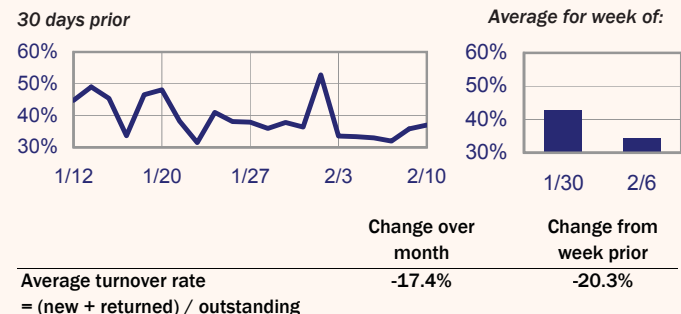
Issues whose loan interest changed most from prior week

CA56501R1064	MANULIFE FINL CORP	73%
CA65334H1029	NEXEN INC	50%
CA29250N1050	ENBRIDGE INC	42%
CA2925051047	ENCANA CORP	31%
CA1363751027	CANADIAN NATL RY CO	14%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

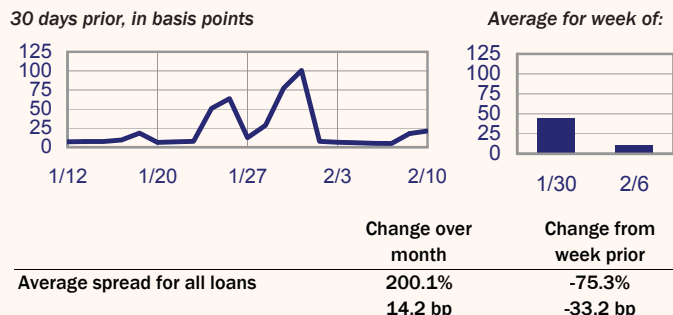
CA29250N1050	ENBRIDGE INC	94 bp
CA1366812024	CANADIAN TIRE LTD	28 bp
CA4579831047	INMET MNG CORP	25 bp
CA0636711016	BANK MONTREAL QUE	20 bp
CA82028K2002	SHAW COMMUNICATIONS INC	18 bp

Top 5 turnover rates

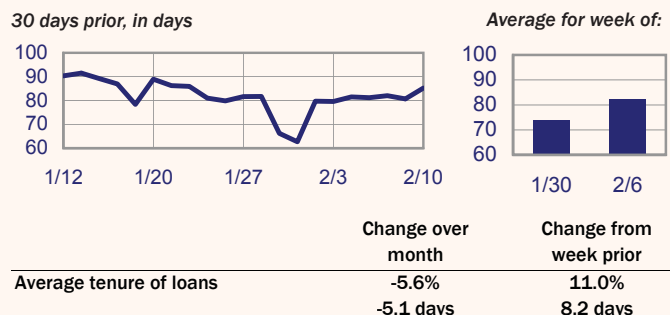
Issues with greatest turnover of shares on loan

CA4509131088	IAMGOLD CORP	119%
CA3359341052	FIRST QUANTUM MINERALS LTD	112%
CA0084741085	AGNICO EAGLE MINES LTD	96%
CA0089161081	AGRIUM INC	88%
CA3809564097	GOLDCORP INC NEW	84%

Value-weighted average spread for outstanding loans

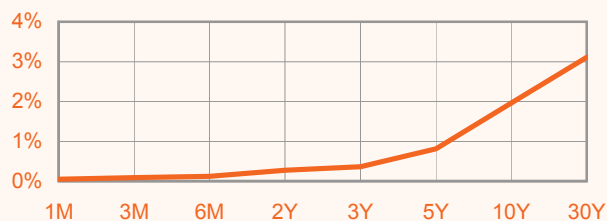


Average age of loans



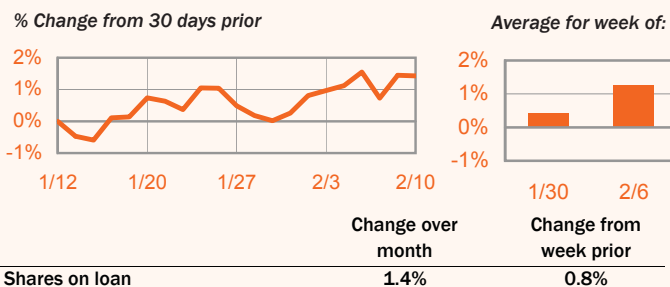
US Corporate Bonds

Treasury Yield Curve:



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

Par value on loan



Shares on loan: Change over month 1.4%, Change from week prior 0.8%

Top 5 new loan generators

The most borrowed issues, based on new loan value

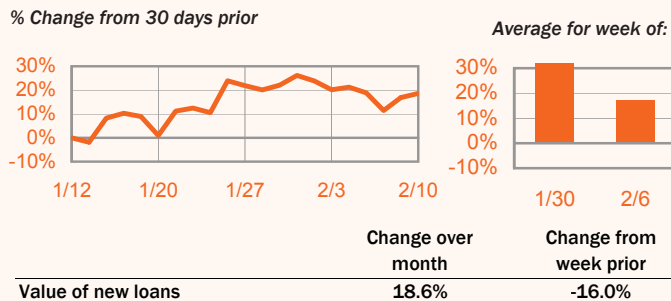
3135G0HG1	FED NATL MORT ASSC
018581AC2	ALLIANCE DATA SYSTEMS CORP
42805TAA3	HERTZ GLOBAL HOLDINGS INC
375558AH6	GILEAD SCIENCES INC
018581AD0	ALLIANCE DATA SYSTEMS CORP

Top 5 changes in total balance

Issues whose loan interest changed most from prior week

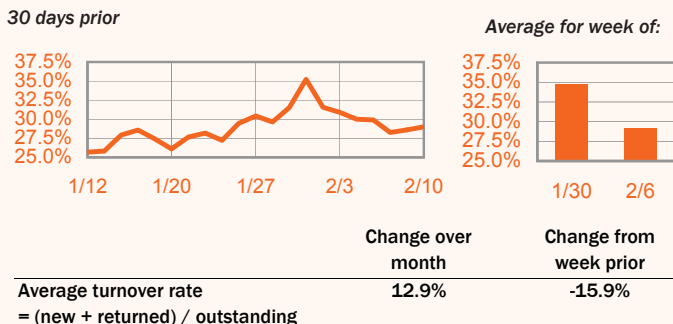
89346DAD9	TRANSALTA CORP	4385%
20030NAP6	COMCAST CORP NEW	2043%
097023AU9	BOEING CO	1968%
58013MEA8	MCDONALDS CORP MED TERM NT B	1929%
059165ED8	BALTIMORE GAS & ELEC CO	1460%

Value of new loans



Value of new loans: Change over month 18.6%, Change from week prior -16.0%

Turnover of loans



Average turnover rate = (new + returned) / outstanding: Change over month 12.9%, Change from week prior -15.9%

Top 5 highest loan fees

Issues with the highest loan fees

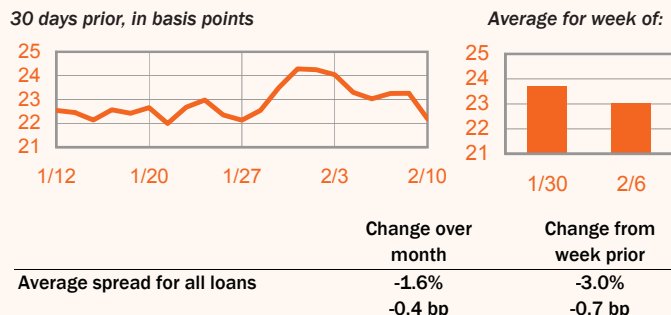
893247AE6	TRANS LUX CORP	1,560 bp
02360XAM9	AMERENERGY GENERATING CO	1,075 bp
G1315RAC5	BRASKEM FINANCE LIMITED	1,015 bp
02586JAB2	AMERICAN EXPRESS	1,010 bp
3704A0HR6	GEN MOTORS ACC CP	1,010 bp

Top 5 turnover rates

Issues with greatest turnover of shares on loan

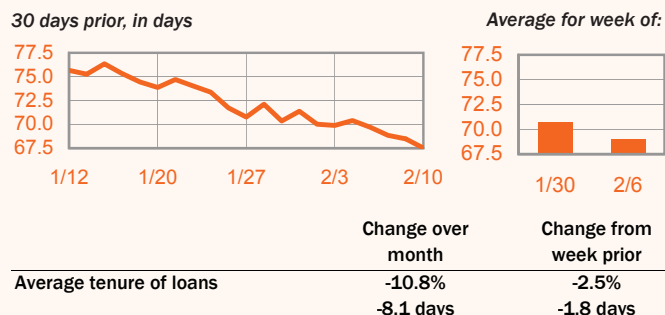
105756AP5	BRAZIL FEDERATIVE REP	67003%
918436AD8	VWR FDG INC	18220%
12513GAF6	CDW LLC / CDW FIN CORP	10980%
750917AC0	RAMBUS INC DEL	3290%
066836AA5	BAPTIST HEALTH SOUTH FLA	2020%

Value-weighted average spread for outstanding loans



Average spread for all loans: Change over month -1.6%, Change from week prior -3.0%, -0.4 bp, -0.7 bp

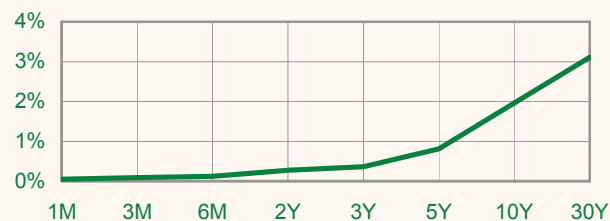
Average age of loans



Average tenure of loans: Change over month -10.8%, Change from week prior -2.5%, -8.1 days, -1.8 days

US Treasuries

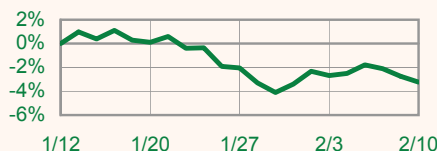
Treasury Yield Curve:



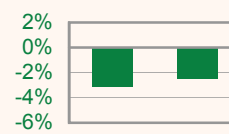
Federal Reserve Statistical Release
H.15 Selected Interest Rates(Daily)

Par value on loan

% Change from 30 days prior



Average for week of:



	Change over month	Change from week prior
Shares on loan	-3.2%	0.7%

Top 5 new loan generators

The most borrowed issues, based on new loan value

912828MU1	UNITED STATES TREAS NTS
912828SC5	UNITED STATES TREAS NTS
912828RR3	UNITED STATES TREAS NTS
912810QK7	UNITED STATES TREAS BDS
912828EN6	UNITED STATES TREAS NTS

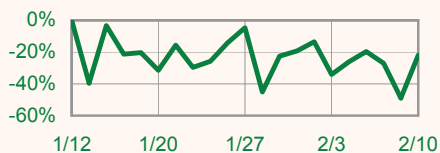
Top 5 changes in total balance

Issues whose loan interest changed most from prior week

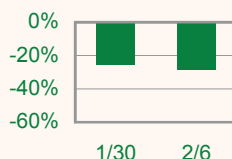
912828SD3	UNITED STATES TREAS NTS	2017%
912828SB7	UNITED STATES TREAS NTS	1036%
9127955Y3	UNITED STATES TREAS BILLS	408%
912828SC5	UNITED STATES TREAS NTS	371%
9127955H0	UNITED STATES TREAS BILLS	363%

Value of new loans

% Change from 30 days prior



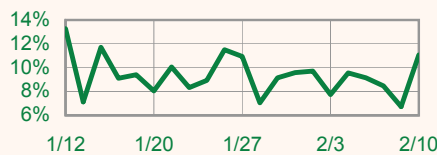
Average for week of:



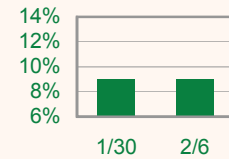
	Change over month	Change from week prior
Value of new loans	-22.0%	-4.2%

Turnover of loans

30 days prior



Average for week of:



	Change over month	Change from week prior
Average turnover rate = (new + returned) / outstanding	-16.6%	0.2%

Top 5 highest loan fees

Issues with the highest loan fees

9127955M9	UNITED STATES TREAS BILLS	59 bp
9127955C1	UNITED STATES TREAS BILLS	30 bp
912828PW4	UNITED STATES TREAS NTS	18 bp
9127955G2	UNITED STATES TREAS BILLS	15 bp
912828NA4	UNITED STATES TREAS NTS	12 bp

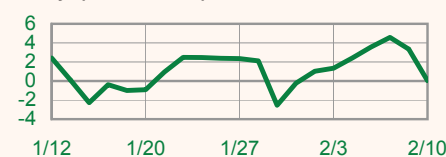
Top 5 turnover rates

Issues with greatest turnover of shares on loan

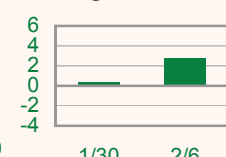
912828GW4	UNITED STATES TREAS NTS	161%
912828MU1	UNITED STATES TREAS NTS	127%
912803DH3	U S TREAS BD STRIPPED PRIN P	120%
912803DJ9	U S TREAS BD STRIPPED PRIN P	94%
912803DM2	U S TREAS BD STRIPPED PRIN P	84%

Value-weighted average spread for outstanding loans

30 days prior, in basis points



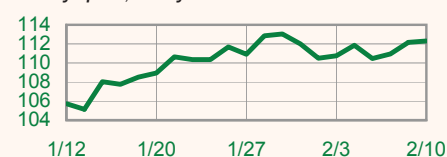
Average for week of:



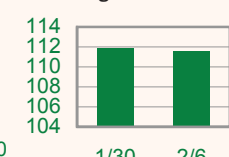
	Change over month	Change from week prior
Average spread for all loans	-98.8%	705.2%
	-2.4 bp	2.4 bp

Average age of loans

30 days prior, in days



Average for week of:



	Change over month	Change from week prior
Average tenure of loans	6.2%	-0.3%
	6.6 days	-0.3 days