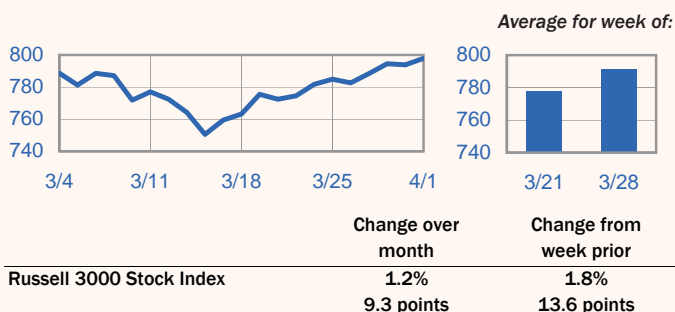
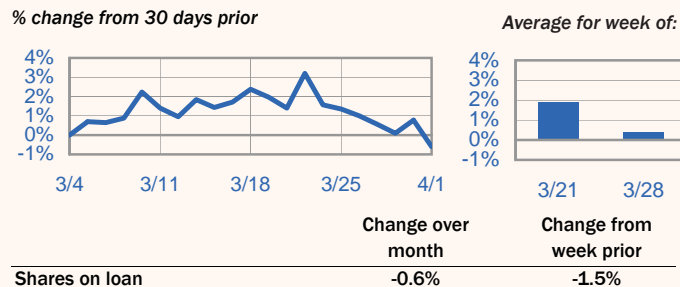


Russell 3000 Stock Index

Index Value



Total shares on loan



Top 5 new loan generators

The most borrowed issues, based on new loan value

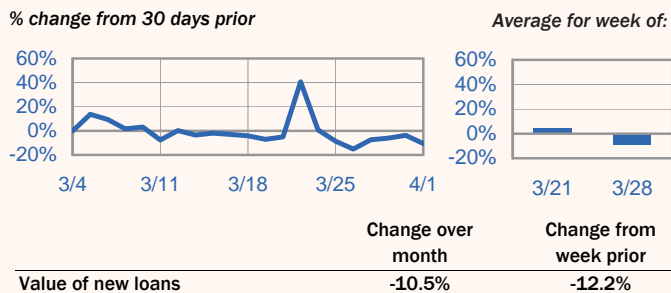
HD	HOME DEPOT INC
AAPL	APPLE INC
BMJ	BRISTOL MYERS SQUIBB CO
T	AT&T INC
BAC	BANK OF AMERICA CORPORATION

Top 5 changes in total balance

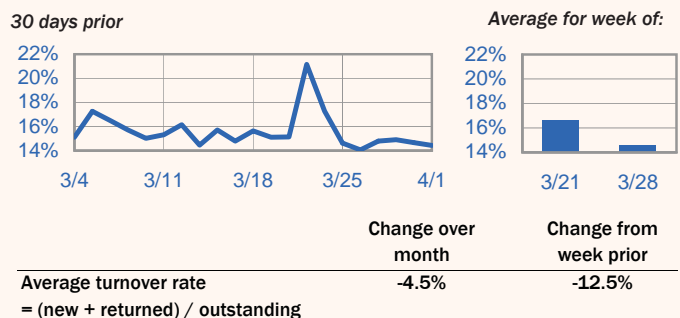
Issues whose loan interest changed most from prior week

LRV	LIBERTY PPTY TR	552%
RSG	REPUBLIC SVCS INC	178%
EIX	EDISON INTL	147%
CME	CME GROUP INC	146%
DGX	QUEST DIAGNOSTICS INC	115%

Value of new loans



Turnover of loans



Top 5 highest loan fees

Issues with the highest loan fees

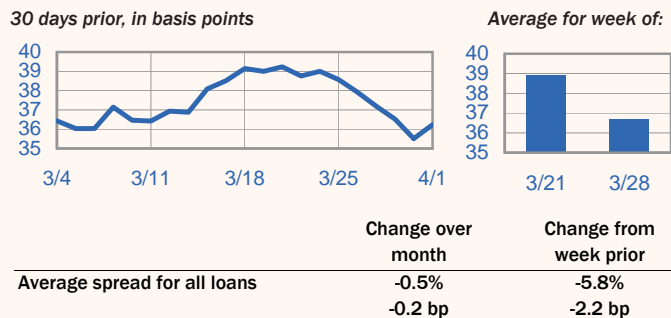
ESLR	EVERGREEN SOLAR INC	6,896 bp
SOMX	SOMAXON PHARMACEUTICALS INC	6,042 bp
GRNB	GREEN BANKSHARES INC	4,688 bp
CONN	CONNS INC	4,586 bp
HOKU	HOKU CORP	3,938 bp

Top 5 turnover rates

Issues with greatest turnover of shares on loan

ACTG	ACACIA RESH CORP	171%
LSI	LSI CORPORATION	116%
SBGI	SINCLAIR BROADCAST GROUP INC	102%
TW	TOWERS WATSON & CO	100%
OFG	ORIENTAL FINL GROUP INC	98%

Value-weighted average spread for outstanding loans



Average age of loans

