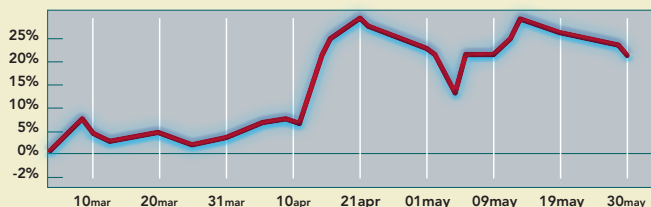


SECURITIES LENDING INDICATORS

EQUITIES

Total Shares on Loan

% change from 90 days prior



Shares on Loan:

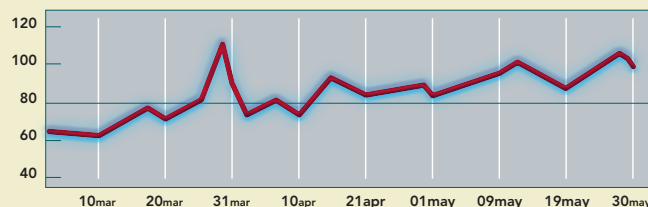
Changes over 90 days: **22%**
Changes from month prior: **2%**

This month's most borrowed issues

E.ON AG	EOA
Daimler AG	DAI
SPDR Trust, Series 1	SPY
Total SA	TOT
Allianz SE	ALV
Bayer AG	BAY
Eni SpA	ENI
BASF AG	BAS
Siemens AG	SIE
Volkswagen AG	VOW

Value-weighted average spread for outstanding loans

90 days prior, in basis points



Cost-to-borrow:

Changes over 90 days: **34.3bp**
Changes from month prior: **8.2bp**

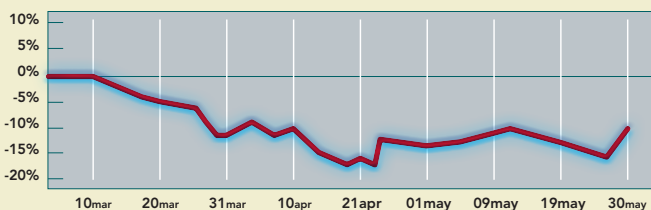
Issues with the highest loan fees or intrinsic spreads this month

NovaStar Financial Inc	NOVS
Remote MDx Inc	RMDXE
Tousa Inc	TOA
ACA Capital Holdings Inc	ACA
InterOil Corp	IOC
BIDZ.com Inc	BIDZ
BELLUS Health Inc	BLUS
Dominion Homes Inc	DHOM
Neurochem Inc	NRMX
American Home Mortgage Invnt Corp	AHMIQ

FIXED INCOME

Par Value on Loan

% change from 90 days prior



Par value on loan:

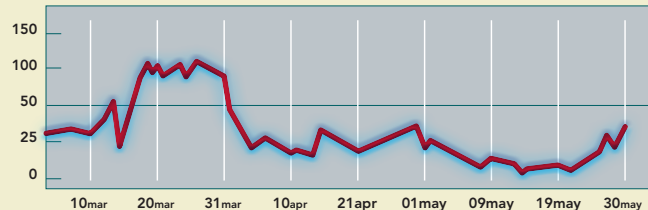
Changes over 90 days: **-10.0%**
Changes from month prior: **-0.2%**

This month's most borrowed issues

United States Treas Nts,	4%	2/15/2015
United States Treas Bds Tips,		1/15/2025
United Kingdom Treasury Stock,	8%	6/7/2021
United States Treas Bds,	3.875%	4/15/2029
United States Treas Nts,	4.25%	8/15/2013
United States Treas Nts,	2%	2/28/2010
United States Treas Nts,	5%	8/15/2011
United States Treas Nts,	4.5%	11/15/2015
UK Treasury Gilt,	4.25%	3/7/2011
United States Treas Nts,	2.625%	5/15/2008

Value-weighted average cost-to-borrow

90 days prior, in basis points



Cost-to-borrow:

Changes over 90 days: **1.0bp**
Changes from month prior: **10.4bp**

Issues with the highest loan fees or intrinsic spreads this month

Rotech Healthcare Inc	9.5%	4/1/2012
Tembec Industries Inc	8.5%	2/1/2011
Dollar General Corp	10.625%	7/15/2015
MagnaChip Semiconductor SA	8%	12/15/2014
Beazer Homes USA Inc	8.125%	6/15/2016
Hovnanian K Enterprises Inc	8.875%	4/1/2012
Delphi Corp	6.55%	6/15/2006
AMR Corp	9%	8/1/2012
Burlington Coat Factory	11.125%	4/15/2014
Sally Holdings LLC	10.5%	11/15/2016