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 [Binky And Bianco: Bullish Bromance Brews](#)

WSJ Blogs, 2012 年 2 月 13 日 21:23, 254 字, By Tom Lauricella, (英文)

"Are you totally bullish? Wow, I'm totally bullish too! We should work together!" Just in time for Valentine's Day, that's how we at MarketBeat are imagining the conversation that led to Deutsche Bank's hiring ...

文件 WCWSJB0020120213e82d007pt

Barron's(2/13) The Trader: Five-Week Win Streak Ends As Dow Slips 0.5%

1,969 字

2012 年 2 月 13 日 01:42

Dow Jones Chinese Financial Wire

DJCFWE

英文

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(From BARRON'S)

By Vito J. Racanelli

Stock prices eased last week, snapping a five-week winning streak for most of the major indexes. Most of the damage came Friday as traders took profits on news late Thursday of a huge foreclosure-abuse settlement between five big banks and attorneys general from the federal and state governments.

It wasn't a great week, but investors still appear to be gaining confidence in a more "normal-acting" market, or one at least where not all stocks rise and fall together, last year's bugaboo. Trading activity remains unspectacular.

The Dow Jones Industrial Average dropped 61 points, or 0.5% on the week, to close at 12,801.23, while the Standard & Poor's 500 index fell just 0.17%, 2.26 points, to 1342.6. The Nasdaq Composite finished the best of the three main indexes, losing 0.1% last week, to close at 2903.88.

The market is moving from "macro to micro," says Brian Belski, the bullish chief investment strategist at Oppenheimer.

A precipitous drop in stock price correlations this year suggests a market in which shares move more on company fundamentals than on global macroeconomic news, he avers. After last year's persistently high correlations, over 0.9 at times, a reversion to the mean will assure that low correlations will continue, he predicts.

Continued good earnings reports and U.S. macroeconomic data are helping keep the market buoyant, adds Peter Kenny, director of institutional sales at Knight Capital Americas. Leadership by the large-cap tech and financial stocks -- instead of the small caps, as was the case in 2009-2010 -- gives "legitimate support" and confidence to the market's positive tone, he adds.

Granted, we are only six weeks into the market's about-face, but the bears have to pay some attention to this change in market tone.

Sentiment can be fickle, but last year's worries -- the European financial crisis and the U.S. economy -- no longer appear to be scary enough to usher in more than a routine pullback in the short term. The Greek boogeyman isn't going away, but the market doesn't seem so easily spooked. It's up to the bears to prove it otherwise.

Increased selling by insiders and abnormally bullish readings from the American Association of Individual Investors' weekly survey argue for a short-term pullback soon. Potentially worrisome weekend headlines out of Europe -- by now customary -- could weigh on markets next week.

Last week's \$25 billion settlement between the five major mortgage lenders and federal officials along with state attorneys general is a modest step forward in removing some portion of legal risks that have dogged the bank stocks for years.

Bank of America (ticker: BAC), Citigroup (C), JPMorgan Chase (JPM), Wells Fargo (WFC) and Ally Financial agreed to terms on violations such as the use of "robo-signing" and failures to offer nonforeclose alternatives. All the banks said they had previously set aside enough reserves to cover their individual portions of the settlement.

"These banks are chopping a lot of wood, and there's more left to chop," says Christopher Grisanti, a portfolio manager at Grisanti, Brown & Partners. Still to be disposed are mortgage put-back litigation, Basel III requirements, and a host of new regulations, "but the wood pile's getting smaller, and valuations remain really low."

Compared with the solvency issues of 2008-2009 and the continuing problems at European banks, these banks are in much better shape. JPMorgan stock, which Grisanti's firm owns, "is too cheap and will likely be substantially higher two years from now." JPMorgan trades at a price-to-book value of about 0.8 times, and 1.1 times tangible book.

Jones Vialta Asset Management portfolio manager Tom Vialta calls the deal "a small to modest positive step. It's progress, but there are still a lot of lingering issues out there."

For example, under the settlement terms, various criminal-enforcement actions related to servicing conduct and wrongful securitizations, among other issues, remain possible, notes a recent report from CreditSights. Private and class-action claims against the banks can continue.

Of particular concern here, says John Pandle, a portfolio manager at Eagle Growth & Income Fund, is the potentially larger financial exposure of the put-back risk. The latter refers to unresolved liabilities from private-label holders of securitized mortgages and the insurers of those securities. "Sizing this evolving risk will be a bigger challenge . . . and there will be costs for this in the coming years," Pandle predicts.

Nevertheless, Pandle is also a fan of JPMorgan, which is operating with excess capital, he says, and which he expects will, after passing regulatory hurdles in March, be allowed to increase stock repurchases significantly and up its dividend.

Of course, the banks -- the worst-performing group from 2007 to 2011, down 64% -- have turned on a dime this year, up 13% so far. Bank of America, which probably has the biggest put-back risk, is up 47% already in 2012.

The settlement doesn't change the fact that Bank of America, with a price-to-book of 0.41 and price-to-tangible-book of 0.64, and to a lesser extent, Citigroup, 0.55 and 0.68, respectively, remain the more speculative stocks of the big commercial banks. Should the bank rally continue, they'll undoubtedly do better, but JPMorgan will let you sleep a little more easily.

Lots of folks think the bank stocks can continue to rise as long as the market does. To us it looks like the market can continue to rally if the banks do.

Debt-collection firm Portfolio Recovery Associates (PRAA) finds itself in a tax quandary, one that potentially has significant ramifications for it and the industry.

Portfolio Recovery buys defaulted consumer debt -- like bank credit-card receivables -- for pennies on the dollar and then tries to collect a few pennies more on the dollar from the debtors. It spent \$319.5 million in the first nine months of 2011 for \$8.5 billion in face value of debt.

The company is battling the Internal Revenue Service in U.S. Tax Court over IRS notices of deficiencies issued last year against Portfolio Recovery for the years 2005 to 2007, and 2008 to 2009. The IRS wants nearly \$58 million just for the 2005-2007 span. In November, the firm petitioned the court for a redetermination of taxes. The IRS responded Jan. 12, so it's up to the court now.

If the IRS wins, the company has already said it will appeal such an outcome. Still, an IRS victory means Portfolio Recovery has overstated its earnings in those years and will potentially be on the hook to Uncle Sam for a good chunk of the \$192 million net deferred tax liability on its balance sheet.

For a company expected to report profit of \$100 million for 2011, an IRS win could slam the stock 10% to 30%, and future profit growth could lose the earnings boost from deferred taxes. It's already said in filings that "payment of assessed taxes and interest could possibly require additional financing."

The negative outcome is generally known. What's less obvious is that even a court victory could turn out to be pyrrhic. The stock might go up at first, but there could be fallout -- albeit less immediate -- for the company and the industry over what kind of accounting is acceptable for collecting receivables.

To understand why, we need to visit an arcane niche of industry accounting. In SEC filings, Portfolio Recovery mainly uses what's referred to as the "interest method" of accounting for receivables income.

That's allowed by Federal Accounting Standards Board rules "if the timing and amount of cash flows expected to be collected" are reasonably predictable.

Under this method, Portfolio Recovery recognizes income on those receivables before the investments are actually profitable. As long as its projections of eventual collections from debtors turn out to be correct, then the company can use this method. Industry folks say that years of collecting debtor data help their models make projections that are reasonably predictable when working huge pools of debt.

As companies in various industries do, Portfolio Recovery uses different accounting for Uncle Sam, in order to reduce its tax bill and have more earnings to show shareholders. In its tax filings, Portfolio Recovery uses the "cost recovery method," under which no revenue is recognized on receivables until their full carrying value is recovered. Under FASB rules, debt buyers must employ cost recovery for income recognition if cash flows associated with the investments are unpredictable.

Essentially, Portfolio Recovery is telling the SEC the income is predictable but telling the IRS it is not. Over the years, the difference has added up to \$192 million. Wait a minute, the IRS says, Portfolio Recovery's "use of the cost recovery method for tax revenue recognition does not clearly reflect taxable income."

So if Portfolio Recovery wins, the stock might get a quick knee-jerk pop. In the long term, however, it suggests regulators and auditors eventually might have to take note that a U.S. court has determined these cash flows are inherently unpredictable. That could lead regulators, auditors and the industry into revising the accounting practices. Either the cash flows are predictable or they're not.

Portfolio Recovery is the biggest publicly traded debt collector employing different methods for the SEC and IRS. Rival Encore Capital Group (ECPG) doesn't use cost recovery for taxes; Asta Funding (ASTI) has done it to a lesser extent, with only \$14 million in tax-deferred liabilities.

The FASB and the IRS declined to comment. The company's outside counsel, attorney Michael Bowen of Akerman Senterfitt, says that even if the company loses, the likelihood of success on appeal is better, thanks to supportive precedents that exist in the appeals court but not in tax court.

He adds that the company has sought guidance on the issue from the IRS but has so far received no response.

Accountants with whom Barron's spoke, who declined to be identified, generally say that the court decision could raise questions for the regulators and industry. It "potentially has ramifications for . . . and presumably could set a precedent for the industry," one says.

Unfortunately, the way tax court works, a decision could be as much as a year out.

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## Vital Signs

	Friday's Close	Week's Change	Week's % Chg.
DJIndustrials	12801.23	-61.00	-0.47
DJTransportation	5254.14	-114.79	-2.14
DJUtilities	450.45	-0.91	-0.20
DJ65Stocks	4371.97	-41.23	-0.93
DJUSMarket	337.81	-0.81	-0.24
NYSEComp.	7992.03	-68.40	-0.85
AmexComp.	2417.99	+0.18	+0.01
<b>S&amp;P500</b>	1342.64	-2.26	-0.17
S&PMidCap	964.49	-6.76	-0.70
S&PSmallCap	453.00	-10.56	-2.28
Nasdaq	2903.88	-1.78	-0.06
ValueLine(arith.)	2984.35	-32.99	-1.09
Russell2000	813.33	-17.78	-2.14
DJUSTSM	14119.98	-47.73	-0.34
	Last Week	Week Earlier	
NYSE			
Advances	1,254	2,496	
Declines	1,900	665	
Unchanged	54	41	
NewHighs	374	526	
NewLows	15	32	
AvDailyVol(mil)	3,772.7	4,128.4	
Dollar			
(Finexspotindex)	79.00	78.92	
T-Bond			
(CBTnearbyfutures)	131-13	131-11	
Crude Oil			
(NYMlightsweetcrude)	98.67	97.84	

Inflation KR-CRB		
(FuturesPriceIndex)	312.14	314.22
Gold		
(CMXnearbyfutures)	1723.30	1737.90

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WSJ BLOG/MarketBeat: Binky And Bianco: Bullish Bromance Brews

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2012 年 2 月 13 日 22:04

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DJ

英文

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(This story has been posted on The Wall Street Journal Online's Market Beat blog at <http://blogs.wsj.com/marketbeat>.)

By Tom Lauricella

"Are you totally bullish? Wow, I'm totally bullish too! We should work together!"

Just in time for Valentine's Day, that's how we at MarketBeat are imagining the conversation that led to Deutsche Bank's hiring of former Bank of AmericaMerrill Lynch mega-bull stock strategist David Bianco to be Deutsche's U.S. equity strategist.

Bianco's hiring, reported by Bloomberg, is to fill the shoes of Deutsche Bank's mega-bull stock strategist Binky Chadha, who is rising up the totem pole to be the firm's chief global strategist.

Deutsche Bank confirmed Bianco's hiring and Chadha's promotion.

Bianco, you may recall, left BofA Merrill in September. At the time of his departure, he was calling for the **S&P500** to finish 2011 at 1400, which turned out to be about 10% too optimistic.

He left just days after upping his 12-month forecast for the S&P 500 to hit at 1450. If mid-February were September, that wouldn't be such a bad call -- we're only 7% below that mark today.

Chadha, meanwhile, had called for the S&P 500 to be at 1550 at the end of 2011 (we fried MarketBeat's calculator figuring out how wrong that call was). His 2012 call was for the S&P 500 to finish this year at 1500.

Isn't it romantic?

(Turns out Business Insider reported the news earlier this morning.)

-For continuously updated news from The Wall Street Journal, see WSJ.com at <http://wsj.com>.

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## DOW JONES NEWSWIRES

Barron's(2/13) The Trader: Five-Week Win Streak Ends As Dow Slips 0.5%

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Dow Jones Institutional News

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11 Feb 2012 00:09 EDT Barron's(2/13) The Trader: Five-Week Win Streak -2-

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(See related letters: "Barron's Mailbag: A Matter of Timing" -- Barron's Feb. 27, 2012)

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AmexComp.	2417.99	+0.18	+0.01
<b>S&amp;P500</b>	1342.64	-2.26	-0.17
S&PMidCap	964.49	-6.76	-0.70
S&PSmallCap	453.00	-10.56	-2.28
Nasdaq	2903.88	-1.78	-0.06
ValueLine(arith.)	2984.35	-32.99	-1.09
Russell2000	813.33	-17.78	-2.14
DJUSTSM	14119.98	-47.73	-0.34

#### Last Week Week Earlier

NYSE		
Advances	1,254	2,496
Declines	1,900	665
Unchanged	54	41
NewHighs	374	526
NewLows	15	32
AvDailyVol(mil)	3,772.7	4,128.4

Dollar		
(Finexspotindex)	79.00	78.92
T-Bond		
(CBTnearbyfutures)	131-13	131-11
Crude Oil		
(NYMlightsweetcrude)	98.67	97.84
Inflation KR-CRB		
(FuturesPriceIndex)	312.14	314.22
Gold		
(CMXnearbyfutures)	1723.30	1737.90

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(END) Dow Jones Newswires

February 11, 2012 00:09 ET (05:09 GMT)

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# DOW JONES NEWSWIRES

DJ NYSE Short Interest: 2xLeveraged Long Exch - Ally Financial

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2012 年 2 月 9 日 22:09

Dow Jones Institutional News

DJDN

英文

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	Jan 31	Jan 13	% Chg
2xLeveraged Long Exchange Trad	2,626	9,693	-72.9
3D Systems Corporation Common	5,727,306	5,846,391	-2.0
3M Company Common Stock	6,686,062	7,438,843	-10.1
7 Days Group Holdings Limited	167,008	137,077	21.8
A.H. Belo Corporation Common S	611,589	615,487	-0.6
A.O. Smith Corporation Common	2,400,176	2,493,556	-3.7
AAG Holding Company Inc. 7.25%	2,002	619	223.4
AAG Holding Company Inc. 7.5%	869	86	910.5
AAR Corp. Common Stock	2,160,975	2,420,166	-10.7
Aaron's, Inc. Common Stock	4,335,521	3,698,375	17.2
AB Svensk Ekportkredit (Swedis	164,107	62,127	164.1
AB Svensk Ekportkredit (Swedis	33,723	187,676	-82.0
AB Svensk Ekportkredit (Swedis	125,761	7,898	1,492.3
AB Svensk Ekportkredit (Swedis	4,370	3,136	39.3
AB Svensk Ekportkredit (Swedis	20,795	21,958	-5.3
AB Svensk Ekportkredit (Swedis	700	700	-5.3
ABB Ltd Common Stock	2,739,287	2,705,239	1.3
Abbott Laboratories Common Sto	18,196,758	17,456,041	4.2
Abercrombie & Fitch Company	7,138,551	8,265,320	-13.6
AbitibiBowater Inc. Common Sto	8,530,763	7,659,923	11.4
ABM Industries Incorporated Co	2,600,089	2,632,714	-1.2
Abovenet Inc Common Stock	1,048,572	1,247,532	-15.9
Acadia Realty Trust Common Sto	3,193,380	3,302,856	-3.3
Accenture plc. Class A Ordinar	8,507,176	8,869,830	-4.1
Acco Brands Corporation Common	3,349,717	3,169,786	5.7
Accretive Health, Inc. Common	10,405,561	11,123,517	-6.5
Accuride Corporation Common St	2,317,382	2,342,058	-1.1
Accuvest Global Long Short ETF	5,261	3,517	49.6
Ace Limited Common Stock	1,987,089	2,454,705	-19.0
Acorn International, Inc. ADS	8,199	7,740	5.9
Actuant Corporation Common Sto	6,993,070	6,914,763	1.1
Acuity Brands Inc (Holding Com	2,852,893	2,954,228	-3.4
Adams Express Company (The)	1,552,711	1,607,528	-3.4
Adecoagro S.A. Common Shares	216,875	152,178	42.5
Administradora de Fondos de Pe	22,704	17,439	30.2
Advance America, Cash Advance	5,905,016	4,727,486	24.9
Advance Auto Parts Inc Advance	5,121,640	5,799,539	-11.7
Advanced Micro Devices, Inc. C	71,190,605	90,164,704	-21.0
Advanced Semiconductor Enginee	5,590,349	4,353,071	28.4
Advantage Oil & Gas Ltd Ord	486,116	592,097	-17.9
Advantest Corporation (Kabushi	5,697	16,362	-65.2
Advent Claymore Convertible Se	50,800	66,496	-23.6
Advent Claymore Convertible Se	26,797	35,246	-24.0
Advent/Claymore Enhanced Growt	16,040	13,444	19.3
AdvisorShares Active Bear ETF	43,196	7,449	479.9
Aecom Technology Corporation C	2,092,526	2,099,678	-0.3
Aegean Marine Petroleum Networ	2,162,309	2,236,335	-3.3

AEGON N.V. Common Stock	2,632,994	4,619,137	-43.0
AEGON N.V. Perp. Cap Secs.	303,630	58,728	417.0
AEGON N.V. Perp. Cap. Secs. FI	20,950	20,281	3.3
AEGON N.V. Perp. Cap. Securiti	28,957	39,163	-26.1
Aegon NV Perpetual Cap Secs (N	68,280	91,218	-25.1
Aegon NV Perpetual Cap Securit	94,392	54,812	72.2
Aercap Holdings N.V. Ordinary	596,657	792,878	-24.7
Aeroflex Holding Corp. Common	2,219,367	2,446,206	-9.3
Aeropostale Inc Common Stock	8,676,934	13,061,036	-33.6
AES Corporation (The) Class C	65,334	54,063	20.8
Aetna Inc. Common Stock	4,353,363	4,976,430	-12.5
Affiliated Managers Group, Inc	872,862	1,161,411	-24.8
AFLAC Incorporated Common Stoc	9,025,787	9,345,993	-3.4
AG Mortgage Investment Trust,	162,012	266,033	-39.1
AGCO Corporation Common Stock	3,657,897	2,946,791	24.1
AGIC Convertible & Income Fu	218,933	90,082	143.0
AGIC Convertible & Income Fu	94,542	173,483	-45.5
AGIC Equity & Convertible In	32,896	27,093	21.4
AGIC Global Equity & Convert	3,216	400	704.0
AGIC International & Premium	6,184	15,677	-60.6
Agilent Technologies, Inc. Com	3,632,520	4,097,998	-11.4
AGL Resources, Inc. Common Sto	2,135,010	2,709,050	-21.2
Agnico-Eagle Mines Limited Com	753,158	1,218,533	-38.2
Agree Realty Corporation Commo	459,006	716,911	-36.0
Agria Corporation American Dep	138,085	190,702	-27.6
Agrium Inc. Common Stock	1,743,948	1,534,714	13.6
Air Lease Corporation Class A	6,376,752	6,457,207	-1.2
Air Products and Chemicals, In	1,821,484	2,691,977	-32.3
Aircastle Limited Common Stock	2,371,237	2,920,890	-18.8
Airgas, Inc. Common Stock	775,970	1,698,506	-54.3
AK Steel Holding Corporation C	20,280,083	22,449,310	-9.7
Aktiebolaget Svensk Exportkred	1,200	1,560	-23.1
Alabama Power Company 5.30% Cl	1,378	17	8,005.9
Alabama Power Company 5.875 Se	6,401	13,127	-51.2
Alabama Power Company Preferre	2,296	1,802	27.4
Alabama Power Company Preferre	5,091	3,972	28.2
Alamo Group, Inc. Common Stock	177,478	194,555	-8.8
Alaska Air Group, Inc. Common	1,447,111	1,630,658	-11.3
Albany International Corporati	1,596,981	1,576,880	1.3
Albemarle Corporation Common S	2,131,476	2,329,186	-8.5
Alcatel-Lucent Common Stock	12,898,415	22,543,237	-42.8
Alcoa Inc. Common Stock	75,542,892	75,249,156	0.4
Alere Inc. Common Stock	3,690,050	3,429,995	7.6
Alere Inc. Inverness Medical I	61,107	61,040	0.1
Alerian MLP ETF	644,568	676,631	-4.7
Alexander & Baldwin, Inc. Co	1,384,673	1,484,141	-6.7
Alexander's, Inc. Common Stock	61,512	61,001	0.8
Alexandria Real Estate Equitie	1,019,163	1,354,844	-24.8
Alexandria Real Estate Equitie	1,495	100	1,395.0
Alleghany Corporation Common S	1,249,463	962,977	29.8
Allegheny Technologies Incorpo	4,482,387	5,294,965	-15.3
Allergan, Inc. Common Stock	5,603,540	5,810,042	-3.6
Allete, Inc.	1,039,967	1,072,753	-3.1
Alliance California Municipal	16,695	10,077	65.7
Alliance Data Systems Corporat	11,391,749	12,530,213	-9.1
Alliance HealthCare Services,	676,591	693,005	-2.4
Alliance New York Municipal In	18,814	14,698	28.0
Alliance One International, In	6,953,485	8,042,537	-13.5
Alliancebernstein Global High	235,521	178,644	31.8
Alliancebernstein Income Fund	35,158	43,150	-18.5
AllianceBernstein National Mun	46,724	34,565	35.2
Allianceberstein Holding L.P.	2,120,682	1,653,288	28.3
Alliant Energy Corporation Com	624,828	946,364	-34.0
Alliant Techsystems Inc. Commo	545,396	628,739	-13.3
Allied Capital Corporation All	1,026	835	22.9
Allied World Assurance Company	330,810	413,931	-20.1

Allstate Corporation (The) Com	7,794,882	10,472,545	-25.6
Ally Financial Inc Fixed Rate	189,991	252,827	-24.9

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	Jan 31	Jan 13	% Chg
Alon Holdings - Blue Square Is	2,799	2,121	32.0
Alon USA Energy, Inc. common s	818,053	884,716	-7.5
Alpha Natural Resources, inc.	10,042,206	9,723,504	3.3
Alpine Global Dynamic Dividend	112,037	28,637	291.2
Alpine Global Premier Properti	67,936	44,915	51.3
Alpine Total Dynamic Dividend	55,172	110,615	-50.1
ALPS Equal Sector Weight ETF	938	37,729	-97.5
Altria Group, Inc.	13,776,606	17,308,444	-20.4
Alumina Ltd American Depositar	332,891	307,391	8.3
Aluminum Corporation of China	4,286,710	4,500,266	-4.7
Ambow Education Holding Ltd. A	97,522	65,323	49.3
Amcol International Corporatio	2,842,705	2,738,041	3.8
Amdocs Limited Common Stock	2,020,311	2,171,776	-7.0
Ameren Corporation Common Stoc	3,233,922	2,937,711	10.1
Ameresco, Inc Class A Common S	982,597	1,121,193	-12.4
America Movil, S.A.B. de C.V.	4,573,737	7,480,556	-38.9
American Assets Trust, Inc. Co	1,082,686	1,250,183	-13.4
American Axle & Manufacturin	10,896,964	10,278,960	6.0
American Campus Communities In	3,186,044	3,890,092	-18.1
American Eagle Outfitters, Inc	10,993,314	12,032,858	-8.6
American Electric Power Compan	4,930,722	5,985,220	-17.6
American Electric Power Compan	79,160	86,305	-8.3
American Equity Investment Lif	8,881,126	8,382,685	5.9
American Express Company Commo	7,191,151	7,297,899	-1.5
American Financial Group, Inc.	464,330	492,733	-5.8
American Financial Group, Inc.	7,734	13,728	-43.7
American Greetings Corporation	8,178,250	7,972,249	2.6
American Income Fund, Inc. Com	11,430	19,210	-40.5
American International Group,	1,396,231	1,550,774	-10.0
American International Group,	11,595,987	13,244,843	-12.4
AMERICAN INTERNATIONAL GROUP,	127,066	155,980	-18.5
American International Group,	39,094	46,248	-15.5
American Midstream Partners, L	14,704	6,780	116.9
American Municipal Income Port	1,505	3,499	-57.0
American Oriental Bioengineeri	2,665,307	2,835,939	-6.0
American Realty Investors, Inc	10,896	12,487	-12.7
American Reprographics Company	1,134,049.0	1,182,725	-4.1
American Safety Insurance Hold	264,177	286,138	-7.7
American Select Portfolio, Inc	21,590	20,388	5.9
American States Water Company	608,048	558,085	9.0
American Strategic Income Port	2,882	1,862	54.8
American Strategic Income Port	10,965	2,226	392.6
American Strategic Income Port	12,458	9,287	34.1
American Tower Corporation (RE	5,045,514	6,019,427	-16.2
American Vanguard Corporation	2,059,422	2,152,062	-4.3
American Water Works Company,	1,016,846	883,097	15.1
AmeriGas Partners, L.P. Common	852,329	502,409	69.6
AMERIGROUP Corporation Common	6,035,537	5,770,809	4.6
AMERIPRISE FINANCIAL SERVICES,	11,208	8,076	38.8
Ameriprise Financial, Inc. Com	2,334,456	2,877,099	-18.9
AmerisourceBergen Corporation	6,155,286	5,578,055	10.3
AMETEK, Inc.	952,743	778,868	22.3
AMN Healthcare Services Inc AM	1,784,640	1,910,666	-6.6
Ampco-Pittsburgh Corporation C	211,559	217,270	-2.6
Amphenol Corporation Common St	3,323,958	4,126,485	-19.4

AMREP Corporation Common Stock	17,229	17,234	-19.4
Anadarko Petroleum Corporation	5,027,520	6,520,580	-22.9
Analog Devices, Inc. Common St	6,119,982	6,111,134	0.1
AngloGold Ashanti Ltd. 6% Mand	10,049	8,951	12.3
AngloGold Ashanti Ltd. Common	3,255,406	3,503,649	-7.1
Anheuser-Busch Inbev SA Sponso	2,498,095	1,431,687	74.5
Anixter International Inc. Com	2,561,203	2,634,301	-2.8
ANN INC. Common Stock	6,848,230	6,942,849	-1.4
Annaly Capital Management Inc	42,106,536	37,855,015	11.2
Annaly Capital Management Inc	8,513.0	8,264	3.0
Anworth Mortgage Asset Corpor	3,788	355	967.0
Anworth Mortgage Asset Corpora	4,687,369	4,126,104	13.6
Anworth Mortgage Asset Corpora	3,501	2,025	72.9
AOL Inc. AOL Inc. Common Stock	14,924,086	15,907,851	-6.2
Aon Corporation Common Stock	2,625,099	3,462,566	-24.2
Apache Corporation Common Stoc	4,086,987	4,342,903	-5.9
Apache Corporation Dep Shs Rep	1,070,434	1,157,591	-7.5
Apartment Investment and Manag	9,498,615	9,098,975	4.4
Apartment Investment and Manag	3,159	1,477	113.9
Apartment Investment and Manag	19,446	19,534	-0.5
Apartment Investment and Manag	17,858	22,117	-19.3
Apartment Investment and Manag	2,421	3,076	-21.3
Apartment Investment and Manag	2,322	2,447	-5.1
Apollo Commercial Real Estate	780,593	691,099	12.9
Apollo Global Management, LLC	2,504,301	1,009,549	148.1
Apollo Residential Mortgage, I	347,600	397,312	-12.5
Apollo Senior Floating Rate Fu	14,475	24,297	-40.4
Applied Industrial Technolog	1,450,836	1,397,081	3.8
AptarGroup, Inc. Common Stock	902,221	1,036,298	-12.9
Aqua America, Inc. Common Stoc	4,154,333	4,134,134	0.5
Arbitron Inc. Common Stock	1,730,857	1,771,587	-2.3
Arbor Realty Trust Common Stoc	454,377	445,880	1.9
Arcelor Mittal NY Registry Sha	7,262,537	9,096,437	-20.2
Arch Capital Group Ltd. 8% Pre	2,587	14,317	-81.9
Arch Capital Group Ltd. Prefer	3,928	4,113	-4.5
Arch Coal, Inc. Common Stock	17,095,146	12,287,185	39.1
Archer-Daniels-Midland Company	7,453,591	10,051,158	-25.8
Arcos Dorados Holdings Inc. Cl	2,668,061	2,708,785	-1.5
Ares Capital Corporation 7.75%	4,661	15,895	-70.7
Arlington Asset Investment Cor	553,636	527,043	5.0
ARMOUR Residential REIT, Inc.	5,862,668	6,496,587	-9.8
Armstrong World Industries Inc	2,385,797	2,399,663	-0.6
Arrow Electronics, Inc. Common	1,545,625	1,859,886	-16.9
Arthur J. Gallagher & Co. Co	1,930,128	2,068,759	-6.7
ARTIO GLOBAL INVESTORS INC. Ar	2,477,004	2,599,061	-4.7
ASA Gold and Precious Metals	90,223	106,398	-15.2
ASBC Capital Trust I 7.625% 6/	3,212	2,413	33.1
Asbury Automotive Group Inc Co	2,931,626	3,230,226	-9.2
Ashford Hospitality Trust Inc	5,049,569	4,976,399	1.5
Ashford Hospitality Trust Inc	27,132	25,916	4.7
Ashford Hospitality Trust Inc	2,576	11,087	-76.8
Ashford Hospitality Trust Inc	10,493	19,479	-46.1
Ashland Inc. (NEW) Common Stoc	4,588,638	5,336,023	-14.0
Asia Pacific Fund, Inc. (The)	5,608	6,148	-8.8
Asia Tigers Fund, Inc. (The) C	5,080	5,191	-2.1
Aspen Insurance Holdings Limit	1,884,764	2,012,761	-6.4
Aspen Insurance Holdings Limit	3,010	3,001	0.3
Aspen Insurance Holdings Limit	461,932	462,271	-0.1
Assisted Living Concepts, Inc.	438,987	467,207	-6.0
Associated Banc-Corp Depositar	626	1,717	-63.5

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	Jan 31	Jan 13	% Chg
Associated Estates Realty Corp	1,724,051	1,971,469	-12.5
Assurant, Inc. Common Stock	1,907,885	1,267,592	50.5
Assured Guaranty Ltd.	343,344	366,484	-6.3
Assured Guaranty Ltd.	1,025	770	33.1
Assured Guaranty Ltd.	6,609	1,616	309.0
Assured Guaranty Ltd. Common S	5,966,349	7,404,110	-19.4
Astoria Financial Corporation	9,918,629	9,043,090	9.7
Astrazeneca PLC Common Stock	4,350,086	3,954,839	10.0
AT & T Inc.	51,018,030	57,431,626	-11.2
AT & T Inc. Senior Note 6.375	8,142	939,598	-99.1
Atlantic Power Corporation Ord	5,266,270	5,159,669	2.1
Atlas Energy, L.P. Common Unit	1,258,247	1,417,132	-11.2
Atlas Pipeline Partners, L.P.	584,754	723,446	-19.2
Atmos Energy Corporation Commo	401,527	444,170	-9.6
Atwood Oceanics, Inc. Common S	4,040,624	4,019,517	0.5
AU Optronics Corp American Dep	6,348,057	6,138,443	3.4
AuRico Gold Inc. Ordinary Shar	4,946,310	5,194,249	-4.8
Autoliv, Inc. Common Stock	2,458,912	2,334,630	5.3
Autoliv, Inc. Corp Unit	400	300	33.3
AutoNation, Inc. Common Stock	7,515,418	7,510,480	0.1
AutoZone, Inc. Common Stock	811,665	1,011,829	-19.8
AvalonBay Communities, Inc. Co	8,308,324	8,292,656	0.2
Avenue Income Credit Strategie	33,266	33,796	-1.6
Avery Dennison Corporation Com	9,006,014	6,933,640	29.9
Avista Corporation Common Stoc	2,214,649	2,278,637	-2.8
Aviva plc Subordinated Capital	55,278	2,015	2,643.3
Aviva plc Unsponsored ADR (UK)	37,352	36,107	3.4
Avnet, Inc. Common Stock	1,791,783	2,380,102	-24.7
Avon Products, Inc. Common Sto	10,093,547	10,370,492	-2.7
AVX Corporation Common Stock	668,890	580,544	15.2
Axis Capital Holdings Limited	1,247,103	1,404,812	-11.2
Axis Capital Holdings Limited	1,101	22,630	-95.1
AZZ Incorporated Common Stock	465,433	488,914	-4.8
B & G Foods, Inc. B & G Foods,	3,137,513	3,176,534	-1.2
Babcock Common Stock	651,461	738,757	-11.8
Babson Capital Corporate Inves	2,415	2,529	-4.5
Babson Capital Participation I	5,700	8,909	-36.0
BAC Capital Trust XII 6 7/8% C	39,706	56,094	-29.2
Badger Meter, Inc. Common Stoc	1,135,636	1,195,530	-5.0
Baker Hughes Incorporated Comm	6,175,177	7,824,708	-21.1
Ball Corporation Common Stock	3,642,289	3,671,658	-0.8
Bally Technologies Inc. Common	3,904,224	3,831,397	1.9
Baltic Trading Limited Common	782,355	850,454	-8.0
Banco Bilbao Vizcaya Argentari	3,967,746	3,704,178	7.1
Banco Bradesco Sa American Dep	15,817,915	21,078,845	-25.0
Banco De Chile Sa American Dep	15,817,915	21,078,845	-25.0
Banco De Chile	209,097	231,283	-9.6
Banco Latinoamericano de Comer	872,639	913,860	-4.5
Banco Macro S.A. ADR (represe	271,474	254,703	6.6
Banco Santander - Chile ADS	544,879	534,421	2.0
Banco Santander Brasil SA Amer	7,440,879	9,349,856	-20.4
Banco Santander Central Hispan	4,332	3,838	12.9
Banco Santander, S.A. 6.50% No	4,411	25,064	-82.4
Banco Santander, S.A. 6.80% No	34,614	33,717	2.7
Banco Santander, S.A. SANTANDE	161,674	175,285	-7.8
Banco Santander, S.A. Sponsore	29,750,287	51,622,348	-42.4
BanColombia S.A. Common Stock	2,074,675	2,695,280	-23.0
BancorpSouth, Inc. BancorpSout	3,797	848	347.8
BancorpSouth, Inc. Common Stoc	7,285,872	8,273,283	-11.9
Bank Amer Corp Dep Sh Repstg 1	82,960	41,813	98.4
Bank Nova Scotia Halifax Pfd 3	2,014,775	1,697,097	18.7
BANK OF AMERICA CORP Depositar	37,673	76,720	-50.9
Bank of America Corporation 5.	5,104	3,078	65.8

Bank of America Corporation 5.	3,541	4,033	-12.2
Bank of America Corporation 6%	1,606	4,039	-60.2
Bank of America Corporation 6.	16,815	16,396	2.6
Bank of America Corporation 7%	56,078	48,153	16.5
Bank of America Corporation Ba	115,816	159,568	-27.4
Bank of America Corporation BA	391,618	329,423	18.9
Bank of America Corporation BA	142,093	158,034	-10.1
Bank of America Corporation Ba	52,974	157,677	-66.4
Bank of America Corporation BA	80,785	114,308	-29.3
Bank of America Corporation BA	60,188	49,878	20.7
Bank of America Corporation Ba	85,803	110,334	-22.2
Bank of America Corporation BA	46,478	42,302	9.9
Bank of America Corporation Ba	77,866	112,817	-31.0
Bank of America Corporation Ba	177,726	124,385	42.9
Bank of America Corporation Ba	13,802	30,430	-54.6
Bank of America Corporation Ba	10,064	8,358	20.4
Bank of America Corporation Ba	4,907	6,995	-29.8
Bank of America Corporation Ca	13	13	-29.8
Bank of America Corporation CI	8,066,103	7,720,729	4.5
Bank of America Corporation CI	712,371	679,866	4.8
Bank of America Corporation Co	148,103,043	186,089,564	-20.4
Bank of America Corporation De	956,574	1,155,507	-17.2
Bank of America Corporation De	391,858	414,105	-5.4
Bank of America Corporation De	1,032,476	1,086,107	-4.9
Bank of America Corporation Gt	209,638	283,392	-26.0
Bank of America Corporation Le	100	0	-26.0
Bank of America Corporation Ma	100	100	-26.0
Bank of America Corporation Ma	300	50	500.0
Bank of America Corporation Ma	235	300	-21.7
Bank of America Corporation Ma	90	90	-21.7
Bank of America Corporation Ma	1,500	1,500	-21.7
Bank of America Corporation MI	200	100	100.0
Bank of America Corporation No	9,213	2,971	210.1
Bank of Hawaii Corporation Com	2,137,905	2,101,082	1.8
Bank Of Montreal Common Stock	3,542,588	2,989,156	18.5
Bank of New York Company, Inc.	30,159	1,773	1,601.0
Bank of New York Company, Inc.	49,498	50,489	-2.0
Bank of New York Mellon Corpor	11,654,560	13,367,422	-12.8
Bank One Corporation Bank One	183,264	176,093	4.1
BankAtlantic Bancorp, Inc. New	1,004,049	933,509	7.6
Bankrate, Inc. Common Stock	4,844,796	4,795,898	1.0
BankUnited, Inc. Common Stock	2,458,379	1,242,472	97.9
Barclays 1-3 Year Treasury Bon	505,970	591,660	-14.5
Barclays Bank Plc iPath ETNs I	492,155	374,444	31.4
Barclays Bank Plc iPath Exchan	859,962	860,582	-0.1
Barclays Bank PLC iPath Exchan	84,312	132,680	-36.5
BARCLAYS BANK PLC iPath JPY/US	105	555	-81.1
Barclays ETN S & P VEQTOR ETN	64,907	13,233	390.5
Barclays Long B Leveraged S &	31,679	32,688	-3.1
Barclays Long C Leveraged S &	4,362	4,912	-11.2
Barclays PLC	82,491	94,071	-12.3
Barclays PLC ADS	86,589	110,233	-21.4
Barclays PLC American Deposita	131,924	77,435	70.4

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	Jan 31	Jan 13	% Chg
Barclays PLC American Deposita	179,064	217,966	-17.8
Barclays PLC Common Stock	6,965,865	9,665,673	-27.9
Barclays PLC iPath EUR/USD Exc	1,618	1,718	-5.8
Barclays Short B Leveraged S &	7,112	7,912	-10.1

Barclays Short C Leveraged Inv	128,893	118,091	9.1	
Barnes & Noble, Inc. Common	17,107,348	17,612,442	-2.9	
Barnes Group, Inc. Common Stoc	2,318,751	2,633,154	-11.9	
Barrick Gold Corporation Commo	5,488,662	7,363,068	-25.5	
Basic Energy Services, Inc. Co	3,762,337	2,713,659	38.6	
Baxter International Inc. Comm	4,418,320	4,245,322	4.1	
Baytex Energy Corp	712,067	908,172	-21.6	
BB & T Capital Trust V Enhance	29,548	24,482	20.7	
BB & T Corporation Capital Trust V Enhance		29,548	24,482	20.7
BB & T CAPI	26,647	36,607	-27.2	
BB & T Corporation Common Stoc	13,398,450	11,590,620	15.6	
BB & T Corporation Enhanced Tr	19,133	14,183	34.9	
BBVA Banco Frances S.A. Common	78,071	158,301	-50.7	
BCE, Inc. Common Stock	3,107,796	3,541,439	-12.2	
Beam Inc. Common Stock	866,751	1,128,248	-23.2	
Bear Stearns Depositor, Inc. P	521	1,506	-65.4	
Beazer Homes USA, Inc 7.5% Man	1,000	297	236.7	
Beazer Homes USA, Inc. 7.25% T	2,211	838	163.8	
Beazer Homes USA, Inc. Common	10,588,760	11,525,820	-8.1	
Becton, Dickinson and Company	7,767,609	7,610,304	2.1	
Belden Inc Common Stock	1,793,573	1,853,685	-3.2	
Belo Corporation Common Stock	7,590,652	7,770,432	-2.3	
Bemis Company, Inc. Common Sto	4,617,035.0	4,073,615	13.3	
Benchmark Electronics, Inc. Co	2,867,673	3,102,700	-7.6	
Berkshire Hathaway Inc. Common	956	871	9.8	
Berkshire Hathaway Inc. New Co	11,162,780.0	12,433,519	-10.2	
Berry Petroleum Company Common	3,241,260	3,597,283	-9.9	
Best Buy Co., Inc. Common Stoc	37,366,956	40,028,754	-6.6	
Bge Cap Trust II 6.20% Trust P	5,537	10,919	-49.3	
BHP Billiton Limited Common St	11,903,601	14,484,570	-17.8	
BHP Billiton plc Sponsored ADR	783,380	456,941	71.4	
Big Lots, Inc. Common Stock	3,929,539	4,636,251	-15.2	
Biglari Holdings Inc.	46,055	47,565	-3.2	
Bill Barrett Corporation Commo	6,078,488	5,525,256	10.0	
Biomed Realty Trust 7.375% Ser	5,095	5,908	-13.8	
Biomed Realty Trust Common Sto	7,139,077	8,272,315	-13.7	
Bio-Rad Laboratories, Inc. Cla	181,658	165,532	9.7	
Bio-Rad Laboratories, Inc. Cla	2,111	2,111	9.7	
Bitauto Holdings Limited Ameri	19,720	6,668	195.7	
Black Hills Corporation Common	2,349,619	2,378,697	-1.2	
BlackRock Build America Bond T	18,347	30,560	-40.0	
BlackRock California Municipal	14,031	29,156	-51.9	
Blackrock California Municipal	5,214	466	1,018.9	
Blackrock Capital and Income F	80,507	80,226	0.4	
Blackrock Core Bond Trust Blac	59,415	63,219	-6.0	
Blackrock Corporate High Yield	195,399	159,620	22.4	
Blackrock Corporate High Yield	82,854	50,483	64.1	
Blackrock Corporate High Yield	35,112	37,822	-7.2	
Blackrock Corporate High Yield	61,013	113,259	-46.1	
BlackRock Credit Allocation In	155,188	113,296	37.0	
Blackrock Credit Allocation In	53,950	44,302	21.8	
BlackRock Credit Allocation In	27,171	18,029	50.7	
BlackRock Credit Allocation In	9,889	8,999	9.9	
Blackrock Debt Strategies Fund	64,172	140,496	-54.3	
Blackrock Defined Opportunity	4,720	5,817	-18.9	
Blackrock Diversified Income S	10,718	3,097	246.1	
BlackRock Ecosolutions Investm	35,930	30,185	19.0	
BlackRock Energy and Resources	28,027	39,772	-29.5	
Blackrock Enhanced Equity Divi	168,585	126,580	33.2	
Blackrock Enhanced Government	9,992	2,824	253.8	
Blackrock Equity Dividend Trus	527,795	526,942	0.2	
Blackrock Floating Rate Income	16,134	16,951	-4.8	
BlackRock Floating Rate Income	25,054	42,999	-41.7	
Blackrock Floating Rate Income	8,693	16,511	-47.4	
Blackrock Florida Municipal 20	1,891	4,052	-53.3	
Blackrock Global Blackrock Glo	73,221	41,463	76.6	

Blackrock Health Sciences Trus	34,859	37,402	-6.8
Blackrock High Income Shares S	287,163	191,435	50.0
Blackrock High Yield Trust (Th	7,408	9,661	-23.3
BlackRock Income Opportunity T	65,842	86,662	-24.0
BlackRock Income Trust Inc. (T	29,767	88,543	-66.4
BLACKROCK INTERNATIONAL, LTD.	228,015	128,843	77.0
BlackRock Investment Quality M	8,604	36,973	-76.7
Blackrock Limited Duration Inc	57,129	49,846	14.6
BlackRock Long-Term Municipal	11,595	27,129	-57.3
Blackrock Muni Intermediate Du	45,223	66,333	-31.8
Blackrock Muni New York Intern	7,747	5,972	29.7
Blackrock MuniAssets Fund, Inc	43,194	75,002	-42.4
Blackrock Municipal 2018 Term	6,228	7,085	-12.1
Blackrock Municipal 2020 Term	3,667	6,152	-40.4
BlackRock Municipal Bond Inves	11,775	7,649	53.9
Blackrock Municipal Bond Trust	19,365	5,617	244.8
BlackRock Municipal Income Inv	12,249	2,228	449.8
BlackRock Municipal Income Inv	18,299	17,535	4.4
Blackrock Municipal Income Qua	7,635	8,751	-12.8
BlackRock Municipal Income Tru	45,021	38,353	17.4
Blackrock MuniEnhanced Fund, I	11,248	2,578	336.3
Blackrock MuniHoldings Califor	19,650	28,622	-31.3
Blackrock MuniHoldings Fund II	9,179	4,249	116.0
Blackrock MuniHoldings Fund, I	7,666	2,080	268.6
Blackrock MuniHoldings Investm	31,224	25,125	24.3
Blackrock MuniHoldings New Jer	941	14,160	-93.4
Blackrock MuniHoldings New Yor	10,048	6,157	63.2
Blackrock MuniHoldings Quality	16,294	59,483	-72.6
Blackrock MuniHoldings Quality	11,806	8,462	39.5
Blackrock MuniVest Fund II, In	11,546	35,455	-67.4
Blackrock MuniYield California	54,314	42,456	27.9
Blackrock MuniYield California	29,371	25,152	16.8
Blackrock MuniYield Fund, Inc.	63,653	74,212	-14.2
Blackrock MuniYield Investment	28,697	23,836	20.4
Blackrock MuniYield Investment	5,637	11,594	-51.4
Blackrock MuniYield Michigan Q	7,195	1,387	418.7
Blackrock MuniYield Michigan Q	24,294	19,688	23.4
Blackrock MuniYield New Jersey	5,527	2,653	108.3
Blackrock MuniYield New Jersey	28,520	29,776	-4.2
Blackrock MuniYield New York Q	10,422	12,742	-18.2
Blackrock MuniYield Pennsylvan	3,628	8,585	-57.7
Blackrock MuniYield Quality Fu	67,132	64,491	4.1
Blackrock MuniYield Quality Fu	23,590	7,366	220.3
Blackrock MuniYield Quality Fu	13,991	26,749	-47.7
BlackRock New Jersey Municipal	13,625	11,898	14.5
Blackrock New York Municipal 2	658	503	30.8

9 Feb 2012 17:10 EDT DJ NYSE Short Interest: Blackrock New York - Caplease Funding

	Jan 31	Jan 13	% Chg
Blackrock New York Municipal B	1,181	1,677	-29.6
Blackrock New York Municipal I	24,615	3,251	657.2
BlackRock New York Municipal I	13,077	12,066	8.4
Blackrock Real Asset Equity Tr	55,159	120,594	-54.3
BlackRock Resources Common Sha	49,624	33,357	48.8
Blackrock Senior High Income F	23,300	21,490	8.4
Blackrock Strategic Bond Trust	4,557	1,992	128.8
Blackrock Strategic Equity Div	55,456	8,470	554.7
BlackRock Strategic Municipal	2,989	3,270	-8.6
BlackRock Utility and Infrastr	21,153	51,268	-58.7

BlackRock, Inc. Common Stock 1,746,086 2,000,034 -12.7

Blackstone GSO Long Short Cred	9,375	7,699	21.8
Blackstone GSO Senior Floating	4,488	14,805	-69.7
Blount International, Inc. Com	1,415,517	1,416,484	-0.1
Bluegreen Corporation Common S	61,721	69,559	-11.3
Bluelinx Holdings Inc. Common	172,689	227,840	-24.2
Blyth, Inc. New Common Stock	416,788	449,577	-7.3
Boardwalk Pipeline Partners LP	970,142	667,322	45.4
Boeing Company (The) Common St	13,001,773.0	12,862,108	1.1
Boise Inc.	3,549,040.0	4,740,176	-25.1
Bonanza Creek Energy, Inc. Com	113,860	96,890	17.5
Booz Allen Hamilton Holding Co	1,598,691	1,314,141	21.7
BorgWarner Inc. Common Stock	15,765,151	14,713,958	7.1
Boston Beer Company, Inc. (The	1,794,038	1,652,656	8.6
Boston Properties, Inc. Common	9,651,584.0	9,518,307	1.4
Boston Scientific Corporation	31,548,976	32,668,011	-3.4
Boulder Growth & Income Fund	222,466	221,857	0.3
Boulder Total Return Fund, Inc	127,817	127,481	0.3
Box Ships Inc. Common Shares	94,060	165,613	-43.2
Boyd Gaming Corporation Common	11,577,531	11,810,851	-2.0
BP p.l.c. Common Stock	4,324,062	7,247,083	-40.3
BP Prudhoe Bay Royalty Trust C	516,927	519,923	-0.6
BPZ Resources, Inc Common Stoc	23,019,022	23,903,696	-3.7
Brady Corporation Common Stock	2,043,642	2,073,069	-1.4
Brandywine Realty Trust 7.50%	4,031	3,774	6.8
Brandywine Realty Trust Common	13,239,513	14,666,208	-9.7
Brandywine Realty Trust Prefer	2,761	4,483	-38.4
Brasil Telecom Participacoes S	51,412	44,936	14.4
Brasil Telecom SA Brasil Telec	244,142	368,336	-33.7
Braskem SA ADR	3,733,060	3,256,045	14.7
BRE Properties, Inc. Common St	2,279,855	2,863,883	-20.4
BRE Properties, Inc. Preferred	385	1,395	-72.4
BRF-Brasil Foods S.A.	5,529,881	8,196,145	-32.5
Bridgepoint Education, Inc.	10,024,587	10,647,552	-5.9
Briggs & Stratton Corporatio	9,080,675	8,922,885	1.8
Brinker International, Inc. Co	10,069,508	11,286,137	-10.8
Brinks Company (The) Common St	1,388,929	1,489,146	-6.7
Bristol-Myers Squibb Company C	26,945,106	29,729,052	-9.4
Bristol-Myers Squibb Company C	1,987	1,753	13.3
Bristow Group Inc. Common Stoc	1,823,128	1,956,720	-6.8
Broadridge Financial Solutions	1,696,705	1,638,301	3.6
Brookdale Senior Living Inc. C	5,288,822	4,683,474	12.9
Brookfield Asset Management In	867,547	800,355	8.4
Brookfield Global Listed Infra	7,242	6,509	11.3
Brookfield Infrastructure Part	209,303.0	261,725	-20.0
Brookfield Office Properties I	7,662,482	6,279,755	22.0
Brookfield Residential Propert	652,268	654,203	-0.3
Brown & Brown, Inc. Common S	1,856,515	1,934,410	-4.0
Brown Forman Inc Class A Commo	9,730	11,525	-15.6
Brown Forman Inc Class B Commo	1,097,327	1,031,380	6.4
Brown Shoe Company, Inc. Commo	8,813,281	9,336,637	-5.6
BRT Realty Trust Common Stock	7,730	4,603	67.9
Brunswick Corporation Common S	7,763,725	8,343,359	-6.9
BT Group plc Common Stock	261,206	246,534	6.0
Buckeye Partners L.P. Common S	342,529	355,632	-3.7
Buckeye Technologies, Inc. Com	1,400,189	1,507,867	-7.1
Buckle, Inc. (The) Common Stoc	6,820,374	6,977,682	-2.3
Build-A-Bear Workshop, Inc. Co	1,293,353	1,368,265	-5.5
Bunge Limited. (The) Common Stoc	6,820,374	6,977,682	-2.3
Build-A-Bear Workshop, Inc. Co	1,293,353	1,368,265	-5.5
Bunge Limited	3,007,348	3,219,526	-6.6
C Tracks Exchange Traded Notes	181,226	79,904	126.8
C & J Energy Services, Inc. Co	6,830,471	5,907,294	15.6
C.R. Bard, Inc. Common Stock	2,238,520	2,667,735	-16.1
CABCO Series 2004-101 Trust Go	14,673	16,017	-8.4
Cabco Tr Jcp 7.625 Common Stoc	410	701	-41.5
Cabela's Inc Class A Common St	5,367,755	5,334,660	0.6

Cablevision Systems Corporatio	8,303,276	7,783,641	6.7
Cabot Corporation Common Stock	478,869	484,295	-1.1
Cabot Oil & Gas Corporation	6,434,780	4,388,036	46.6
CACI International, Inc. Class	2,955,469	2,851,190	3.7
CAE Inc. Ordinary Shares	221,648	175,795	26.1
Cai International, Inc. Common	529,753	606,813	-12.7
Cal Dive International, Inc. C	5,427,209	5,290,485	2.6
Calamos Convertible and High I	113,979	170,072	-33.0
Calamos Convertible Opportunit	112,725	62,071	81.6
Calamos Global Dynamic Income	82,236	73,241	12.3
Calamos Global Total Return Fu	24,446	32,447	-24.7
Calamos Strategic Total Return	46,816	217,428	-78.5
Calgon Carbon Corporation Comm	2,201,979	2,251,388	-2.2
California Water Service Group	1,187,924	1,134,951	4.7
Calix, Inc Common Stock	3,018,847	2,831,856	6.6
Callaway Golf Company Common S	11,076,015	11,002,749	0.7
Callon Petroleum Company Commo	1,257,477	1,270,884	-1.1
Calpine Corporation Common Sto	5,361,947	6,604,996	-18.8
Cambrex Corporation Common Sto	731,732	788,726	-7.2
Cambria Global Tactical	1,050	27,817	-96.2
Camden Property Trust Common S	2,328,219	3,204,317	-27.3
Cameco Corporation Common Stoc	9,276,091	9,964,115	-6.9
Camelot Information Systems Am	1,996,765	2,373,783	-15.9
Cameron International Corporat	6,960,722	6,750,465	3.1
Campbell Soup Company Common S	17,891,642	15,527,028	15.2
Campus Crest Communities, Inc.	2,128,188	2,097,557	1.5
Canadian Imperial Bank of Comm	1,840,245	2,107,328	-12.7
Canadian National Railway Comp	2,467,581	2,619,516	-5.8
Canadian Natural Resources Lim	5,781,474	6,964,807	-17.0
Canadian Pacific Railway Limit	2,006,408	1,995,432	0.6
Canon, Inc. American Depositar	694,683	505,166	37.5
Cantel Medical Corp. Common St	433,144	442,913	-2.2
Capital One Cap II 7.5% Gtd En	83,012	92,512	-10.3
Capital One Financial Corporat	27,421,420	28,239,543	-2.9
Capital One Financial Corporat	1,003,667	1,000,299	0.3
Capital Senior Living Corporat	818,765	986,798	-17.0
Capital Trust, Inc. Common Sto	173,478	179,772	-3.5
CapitalSource Inc Common Stock	7,852,724	8,357,501	-6.0
Caplease Funding Inc Common St	2,056,015	2,226,286	-7.6
Caplease Funding, Inc. 8.125%	2,679	2,839	-5.6

9 Feb 2012 17:10 EDT DJ NYSE Short Interest: Capstead Mortgage - Citigroup Inc.

	Jan 31	Jan 13	% Chg
Capstead Mortgage Corporation	2,741,572	2,985,938	-8.2
Capstead Mortgage Corporation	10,203	7,638	33.6
Capstead Mortgage Corporation	446	376	18.6
Carbo Ceramics, Inc. Common St	4,619,327	3,900,981	18.4
Cardinal Health, Inc. Common S	2,476,223	2,746,303	-9.8
CareFusion Corporation Common	1,846,521	2,714,887	-32.0
Carlisle Companies Incorporate	747,057	844,802	-11.6
CarMax Inc	14,367,943	16,282,841	-11.8
Carnival Corporation Common St	15,148,983	10,674,155	41.9
Carnival Plc ADS ADS	485,227	164,293	195.3
Carpenter Technology Corporati	1,221,610	1,563,347	-21.9
Carriage Services, Inc. Common	6,648	13,713	-51.5
Carter's, Inc. Common Stock	4,099,638	3,628,954	13.0
Cascade Corporation Common Sto	242,662	232,941	4.2
Cash America International, In	4,154,309	4,237,500	-2.0
Castle (A.M.) & Co. Common S	2,610,071	2,377,282	9.8
Caterpillar, Inc. Common Stock	14,838,079	18,396,416	-19.3

Cato Corporation (The) Class A	1,994,502	2,154,948	-7.4
CBIZ, Inc. Common Stock	5,370,614	5,453,004	-1.5
CBL & Associates Properties,	18,960,162	20,334,064	-6.8
CBL & Associates Properties,	67,617	62,615	8.0
CBL & Associates Properties,	6,528	10,339	-36.9
CBRE Clarion Global Real Estat	96,394	64,068	50.5
CBRE Group Inc Common Stock Cl	9,092,327	10,287,974	-11.6
CBS Corporation CBS Corporatio	98,750	99,017	-0.3
CBS Corporation Class B Common	10,085,123	13,650,043	-26.1
CBS Corporation New Senior Not	20,750	36,103	-42.5
CDI Corporation Common Stock	337,050	341,936	-1.4
CEC Entertainment, Inc. Common	619,245	667,043	-7.2
Cedar Fair, L.P. Common Stock	333,997	171,653	94.6
Cedar Realty Trust, Inc. Commo	3,635,000	3,638,456	-0.1
Cedar Realty Trust, Inc. Prefe	535	1,551	-65.5
Celadon Group, Inc. Common Sto	544,461	603,999	-9.9
Celanese Corporation. Common Sto	544,461	603,999	-9.9
Celanese	2,793,799	3,510,180	-20.4
Celestica, Inc. Common Stock	1,561,772	2,551,709	-38.8
Cellcom Israel, Ltd. Ordinary	265,851	234,026	13.6
Cemex, S.A.B. de C.V. Sponsore	86,341,241	91,825,746	-6.0
Cenovus Energy Inc Common Stoc	5,471,300	5,642,464	-3.0
Centene Corporation Common Sto	1,932,336	2,245,752	-14.0
CenterPoint Energy, Inc (Holdi	4,286,628	3,666,500	16.9
Centrais Elc Braz Pfb B Elbras	2,069,853	2,848,264	-27.3
Centrais Elc Braz Pfb B Elbras	1,531,391	493,951	210.0
Central Europe and Russia Fund	21,406	9,029	137.1
Central Pacific Financial Corp	535,648	598,818	-10.5
Central Vermont Public Service	760,188	602,188	26.2
CenturyLink, Inc. Common Stock	18,467,073	15,140,600	22.0
Cenveo Inc	7,161,054	6,968,633	2.8
CF Industries Holdings, Inc. C	2,625,500	1,941,245	35.2
CGG Veritas	201,294	172,728	16.5
CGI Group, Inc. Common Stock	2,368,283	2,478,289	-4.4
CH Energy Group, Inc. Common S	868,196	832,152	4.3
Charles River Laboratories Int	1,076,370	817,894	31.6
Charles Schwab Corporation (Th	28,392,766	31,857,464	-10.9
Chatham Lodging Trust (REIT) C	432,837	444,303	-2.6
Checkpoint Sysms, Inc. Common	1,248,430	1,309,877	-4.7
Chemed Corp	2,356,210	2,425,450	-2.9
Chemtura Corp. Common Stock	3,726,128	3,965,167	-6.0
Chesapeake Energy Corporation	48,072,200	35,189,370	36.6
Chesapeake Energy Corporation	40,863	33,378	22.4
Chesapeake Granite Wash Trust	140,868	34,091	313.2
Chesapeake Lodging Trust Commo	980,770	1,128,564	-13.1
Chesapeake Midstream Partners,	197,411	266,346	-25.9
Chesapeake Utilities Corporati	295,352	322,810	-8.5
Chevron Corporation Common Sto	19,328,011	22,953,180	-15.8
Chicago Bridge & Iron Compan	1,263,249	1,268,867	-0.4
Chico's FAS, Inc. Common Stock	5,631,998	7,718,724	-27.0
Chimera Investment Corporation	21,660,433	20,332,455	6.5
China Cord Blood Corporation.	258,528	256,938	0.6
China Digital TV Holding Co.,	54,169	59,888	-9.5
China Distance Education Holdi	2,043	1,794	13.9
China Eastern Airlines Corpora	48,725	52,542	-7.3
China Fund, Inc. (The) Common	14,307	44,561	-67.9
China Green Agriculture, Inc.	1,361,705	1,503,826	-9.5
China Hydroelectric Corporatio	109,620	74,928	46.3
China Kanghui Holdings America	1,883,724	1,842,590	2.2
China Life Insurance Company L	2,111,129	1,973,546	7.0
China Mass Media Corp American	5,852	10,927	-46.4
China Ming Yang Wind Power Gro	2,493,265	2,835,067	-12.1
China Mobile Limited Common St	1,514,541	1,692,501	-10.5
China Nepstar Chain Drugstore	83,472	55,512	50.4
China New Borun Corporation Am	467,784	692,415	-32.4
China Petroleum & Chemical C	331,570	515,167	-35.6

China Southern Airlines Compan	65,937	105,175	-37.3
China Telecom Corp Ltd ADS	47,605	129,508	-63.2
China Unicom (Hong Kong) Ltd C	5,513,648	5,604,815	-1.6
China Xiniya Fashion Limited A	16,299	15,887	2.6
China Yuchai International Lim	419,150	452,555	-7.4
China Zenix Auto International	18,393.0	9,550	92.6
Chipotle Mexican Grill, Inc. C	2,492,279	2,601,371	-4.2
Chiquita Brands International,	2,818,149	3,155,396	-10.7
Choice Hotels International, I	2,804,449	2,903,215	-3.4
Christopher & Banks Corporat	929,757	954,475	-2.6
Chubb Corporation (The) Common	7,145,335	7,550,085	-5.4
Chunghwa Telecom Co Ltd Americ	941,291	599,092	57.1
Church & Dwight Company, Inc	3,689,612	3,762,311	-1.9
Ciber, Inc. Common Stock	2,527,703	2,475,468	2.1
Cigna Corporation Common Stock	2,447,344	4,566,124	-46.4
Cimarex Energy Co Common Stock	5,310,170	3,623,588	46.5
Cincinnati Bell Inc. Common St	16,260,771	14,869,924	9.4
Cincinnati Bell Inc. Preferred	2,156	1,819	18.5
Cinemark Holdings Inc Cinemark	5,109,951	5,027,978	1.6
CIRCOR International, Inc. Com	766,611	761,954	0.6
CIT Group Inc (DEL) Common Sto	3,311,652	4,571,751	-27.6
Citigroup Cap XIX Enhanced Tru	53,978	55,411	-2.6
Citigroup Cap XX Enhanced Tr P	89,631	76,612	17.0
Citigroup Capital VIII 7.875%	407,658	242,678	68.0
Citigroup Capital XIV 6.875% E	29,080	19,474	49.3
Citigroup Capital XV 6.50% Enh	25,116	30,639	-18.0
Citigroup Inc. 2% Minimum Coup	49	49	-18.0
Citigroup Inc. 3% Min Coupon P	1,211	1,210	0.1
Citigroup Inc. 3% Min Coupon P	200	200	0.1
Citigroup Inc. 3% Minimum Coup	500	300	66.7
Citigroup Inc. 3% Principal Pr	100	300	-66.7
Citigroup Inc. 6.45% Enhanced	29,845	9,709	207.4
Citigroup Inc. Citigroup Capit	95,392	112,563	-15.3

9 Feb 2012 17:11 EDT DJ NYSE Short Interest: Citigroup Inc - Cooper Tire & Rubber -

	Jan 31	Jan 13	% Chg
Citigroup Inc. Class B Warrant	183,807	136,656	34.5
Citigroup Inc. Dep Sh Repstg 1	4,127	4,184	-1.4
Citigroup Inc. Dep Sh Repstg 1	6,548	1,625	303.0
Citigroup Inc. Dep Shs Repstg	4,141	3,298	25.6
Citigroup Inc. Floating Rate T	201,362	208,240	-3.3
Citigroup Inc. Principal Prote	100	100	-3.3
Citigroup Inc. Principle Prote	63	63	-3.3
Citigroup Inc. SPX LASERS	600	1,100	-45.5
Citigroup Inc. Tangible Divide	18,234	214,200	-91.5
Citigroup Inc. Warrants Class	407,149	388,334	4.8
Citigroup, Inc. 6% Trust Pfd S	41,310	17,592	134.8
Citigroup, Inc. Citigroup Capi	35,497	114,553	-69.0
Citigroup, Inc. CITIGROUP CAPI	61,450	65,082	-5.6
Citigroup, Inc. Citigroup Capi	21,277	7,568	181.1
Citigroup, Inc. Citigroup Capi	31,704	58,125	-45.5
Citigroup, Inc. Common Stock	48,884,974	50,286,799	-2.8
Citizens Funding Trust I Enhan	2,656	899	195.4
Citizens, Inc. Class A Common	1,510,316	1,592,254	-5.1
City National Corporation Comm	2,514,358	2,740,828	-8.3
CLARCOR Inc. Common Stock	1,483,377	1,739,755	-14.7
Clarymore CEF GS Connect ETN	3,226	861	274.7
Clean Harbors, Inc. Common Sto	1,850,548	2,149,940	-13.9
Clear Channel Outdoor Holdings	614,725	777,702	-21.0
ClearBridge Energy MLP Fund In	51,570	80,266	-35.8

ClearBridge Energy MLP Opportu	71,520	98,365	-27.3
Clearwater Paper Corporation C	711,986	729,045	-2.3
Cleco Corporation Common Stock	2,471,169	2,666,030	-7.3
Cliffs Natural Resources Inc C	6,422,128	7,039,015	-8.8
Clorox Company (The) Common St	2,545,800	2,512,721	1.3
Cloud Peak Energy Inc Common S	5,542,871	3,318,170	67.0
CMS Energy Corporation Common	13,513,498	13,245,809	2.0
CMS Energy Corporation Preferr	54	194	-72.2
CMS Energy Corporation Preferr	10	27	-63.0
CNA Financial Corporation Comm	722,213	567,585	27.2
CNH Global N.V. Common Stock	860,705	791,259	8.8
CNO Financial Group, Inc. Comm	23,060,550	23,142,976	-0.4
CNOOC Limited Common Stock	350,760	285,652	22.8
Coach, Inc. Common Stock	5,284,361	5,891,006	-10.3
Cobalt International Energy, I	7,200,597	7,518,442	-4.2
Coca Cola Femsa S.A.B. de C.V.	174,069	143,309	21.5
COCA COLA HELLENIC BOTTLING CO	21,625	47,459	-54.4
Coca-Cola Company (The) Common	12,879,278	19,294,813	-33.3
Coca-Cola Enterprises, Inc. Co	3,395,816	4,268,932	-20.5
Coeur d'Alene Mines Corporatio	4,349,011	4,789,506	-9.2
Cogdell Spencer, Inc. Common S	1,643,340	1,787,136	-8.0
Cohen & Steers Closed-End Op	9,802	34,481	-71.6
Cohen & Steers Dividend Majo	128,380	138,019	-7.0
Cohen & Steers Global Income	33,422	21,230	57.4
Cohen & Steers Global Realty	6,766	4,004	69.0
Cohen & Steers Infrastructur	282,972	198,830	42.3
Cohen & Steers Quality Incom	148,302	104,742	41.6
Cohen & Steers Reit and Pref	34,787	96,670	-64.0
Cohen & Steers Select Prefer	11,883	6,885	72.6
Cohen & Steers Total Return	7,806	7,595	2.8
Cohn & Steers Inc Common Sto	3,764,497	4,086,941	-7.9
Colfax Corporation Common Stoc	5,484,665	8,519,948	-35.6
Colgate-Palmolive Company Comm	4,660,150	7,980,830	-41.6
Collective Brands, Inc. Common	14,868,026	14,970,296	-0.7
Colonial Properties Trust Comm	5,746,752	5,747,055	-0.7
Colony Financial, Inc Common S	1,376,647	1,551,530	-11.3
Columbia Concentrated Large Ca	517	417	24.0
Columbia Core Bond Strategy Fu	561	452	24.1
Columbia Growth Equity Strateg	200	234	-14.5
Columbia Intermediate Municipa	340	120	183.3
Columbia Large-Cap Growth Equi	1,793	315	469.2
Columbia Seligman Premium Tech	14,795	24,117	-38.7
Comcast Corporation 7.00% Note	300,203	214,541	39.9
Comcast Corporation Comcast Co	10,273	19,096	-46.2
Comcast Holdings ZONES	355	105	238.1
Comerica Incorporated Common S	9,587,956	7,867,087	21.9
Comerica Incorporated Warrant	1,138	2,786	-59.2
Comfort Systems USA, Inc. Comm	1,136,740	1,114,634	2.0
Commercial Metals Company Comm	2,556,972	3,215,547	-20.5
Commercial Net Lease Realty, I	2,127	2,207	-3.6
CommonWealth Reit	1,822,145	1,944,225	-6.3
CommonWealth REIT 7.50% Senior	6,464	11,131	-41.9
CommonWealth REIT CUM RED PFD	87,642	84,001	4.3
CommonWealth REIT Cum. Red. Pf	10,199	11,954	-14.7
CommonWealth REIT Pfd Conv Shs	9,012	8,418	7.1
Community Bank System, Inc. Co	3,486,427	3,834,960	-9.1
Community Health Systems, Inc.	6,899,298	7,606,575	-9.3
Comp En De Mn Cemig ADS Americ	10,729,892	11,064,121	-3.0
Comp En De Mn Cemig ADS Americ	4,969	4,535	9.6
Companhia Brasileira de Distri	3,440,542	3,281,332	4.9
Companhia de Bebidas das Ameri	4,761,336	6,787,476	-29.9
Companhia de Bebidas das Ameri	62,201	24,854	150.3
Companhia de saneamento Basico	540,719.0	525,326	2.9
Companhia Paranaense de Energi	349,704	291,887	19.8
Companhia Siderurgica Nacional	11,474,571	7,627,200	50.4
Compania Cervecerias Unidas, S	49,885	62,362	-20.0

Compania Mina Buenaventura, S.	899,983	772,421	16.5
Compass Diversified Holdings S	1,505,224	1,408,623	6.9
Compass Minerals Intl Inc Comm	708,470	671,457	5.5
Complete Production Services,	4,817,639	3,982,648	21.0
Computer Sciences Corporation	9,286,827	8,134,445	14.2
Comstock Resources, Inc. Commo	9,153,532	8,225,064	11.3
ConAgra Foods, Inc. Common Sto	5,164,834	6,366,669	-18.9
Concho Resources Inc. Common S	2,906,775	3,073,069	-5.4
Concord Medical Services Holdi	10,430	10,710	-2.6
ConocoPhillips Common Stock	19,057,797	21,365,605	-10.8
CONSOL Energy Inc. Common Stoc	7,084,709	4,791,804	47.9
Consolidated Edison, Inc. Comm	8,203,738	10,350,571	-20.7
Consolidated Edison, Inc. Pref	439	726	-39.5
Consolidated Graphics, Inc. Co	337,260	240,909	40.0
Constellation Brands, Inc. Com	2,372,002	2,493,993	-4.9
Constellation Brands, Inc. Com	300	300	-4.9
Constellation Energy Group, In	1,635,162	2,187,396	-25.2
Constellation Energy Group, In	2,560	7,718	-66.8
Constellation Energy Partners,	35,257	10,397	239.1
Continental Resources, Inc. Co	7,043,573	7,015,852	0.4
Convergys Corporation Common S	7,112,414	6,896,531	3.1
Con-Way, Inc. Common Stock	2,018,583	2,063,926	-2.2
Cooper Companies, Inc. (The) C	779,989	762,751	2.3
Cooper Industries, plc (Irela	3,549,832	3,424,137	3.7
Cooper Tire & Rubber Company	2,654,339	2,645,114	0.3

9 Feb 2012 17:11 EDT DJ NYSE Short Interest: Copa Holdings, S.A. - Deltic Timber

	Jan 31	Jan 13	% Chg
Copa Holdings, S.A. Copa Holdi	355,279	353,914	0.4
Core Laboratories N.V. Common	4,371,976	4,442,308	-1.6
CoreLogic, Inc. Common Stock	5,029,832	6,645,165	-24.3
CoreSite Realty Corporation Co	932,661	842,990	10.6
Corn Products International, I	876,096	912,947	-4.0
Corning Incorporated Common St	13,739,620	21,747,926	-36.8
Corpbanca Sponsored Reg S GDR	226,229	133,781	69.1
Corporate Asset Backed Corp CA	3,579	2,750	30.1
Corporate Asset Backed Corp CA	224	1,462	-84.7
Corporate Backed Tr Ctfs 2004-	2,656	3,235	-17.9
Corporate Backed Tr Ctfs Rep N	858	163	426.4
Corporate Backed Trust Certifi	1,309	1,309	426.4
Corporate Backed Trust Ctfs 20	550	615	-10.6
Corporate Executive Board Comp	1,416,635	1,709,118	-17.1
Corporate Office Properties Tr	3,622,457	3,642,831	-0.6
Corporate Office Properties Tr	2,043	1,570	30.1
Corporate Office Properties Tr	1,023	1,121	-8.7
Corporate Office Properties Tr	2,468	2,075	18.9
Corrections Corporation of Ame	2,337,603	2,766,660	-15.5
Corts 7.625 Pfd Common Stock	202	215	-6.0
Corts Tr Boeing Co Nts Corpora	960	565	69.9
CORTS Tr Goldman Sachs Cap I 6	4,224	10,301	-59.0
CORTS Tr Weyerhaeuser Co Trust	159	43	269.8
Cosan Limited Class A Common S	1,205,673	1,176,266	2.5
Costamare Inc. Common Stock \$0	813,549	857,131	-5.1
Cott Corporation Common Stock	500,270	465,651	7.4
Country Style Cooking Restaura	1,225,871	1,316,088	-6.9
Countrywide Capital IV (New) 6	86,109	140,688	-38.8
Countrywide Capital V (New) 7.	93,544	171,765	-45.5
Cousins Properties Incorporate	3,876,759	3,504,210	10.6
Cousins Properties Incorporate	6,657	4,502	47.9
Cousins Properties Incorporate	4,862.0	7,631	-36.3

Covance Inc. Common Stock	2,178,310	2,435,543	-10.6
Covanta Holding Corporation Co	4,960,939	5,369,884	-7.6
Coventry Health Care, Inc. Com	2,762,344	2,469,480	11.9
Covidien plc. Ordinary Shares	4,299,211	5,075,613	-15.3
CPFL Energia S.A. CPFL Energia	2,778,902	2,738,180	1.5
CPI Corporation Common Stock	1,442,873	1,463,598	-1.4
Crane Company Common Stock	306,782	312,053	-1.7
Crawford & Company Common St	32,569	39,105	-16.7
Crawford & Company Common St	1,232,791	1,288,299	-4.3
Credicorp Ltd. Common Stock	529,436	572,096	-7.5
Credit Suisse AG ETN due Octob	44,357	53,952	-17.8
Credit Suisse Exchange Trade N	440	221	99.1
Credit Suisse Group American D	4,105,232	4,876,297	-15.8
Credit Suisse Group ELEMENTS C	1,960	1,276	53.6
Credit Suisse Group Index ETN	1,804,645	1,577,784	14.4
Credit Suisse Guernsey BRH Cap	51,467	37,053	38.9
Credit Suisse Long Short Liqui	351	200	75.5
Crestwood Midstream Partners,	100,931	318,184	-68.3
Crexus Investment Corp. Crexus	1,670,248	1,872,832	-10.8
CRH PLC American Depositary Sh	142,841	140,083	2.0
Cross Timbers Royalty Trust Co	20,755	19,288	7.6
Crown Castle International Cor	7,015,357	7,558,999	-7.2
Crown Holdings, Inc.	4,226,286	5,048,481	-16.3
CryoLife, Inc. Common Stock	713,202	744,309	-4.2
CSS Industries, Inc. Common St	172,744	192,315	-10.2
CSX Corporation Common Stock	10,450,006	11,194,827	-6.7
CTS Corporation Common Stock	1,109,434	1,343,702	-17.4
CubeSmart 7.75% Series A Cumul	9,701	5,202	86.5
CubeSmart Common Shares	5,611,440	5,791,331	-3.1
Cubic Corporation Common Stock	352,201	364,311	-3.3
Cullen/Frost Bankers, Inc. Com	5,358,929	5,262,235	1.8
Culp, Inc. Common Stock	11,827	9,666	22.4
Cummins Inc. Common Stock	4,958,366	4,300,647	15.3
CurrencyShares Chinese Renminb	14,368	12,652	13.6
CurrencyShares Russian Ruble T	972	973	-0.1
Curtiss-Wright Corporation Com	1,511,169	1,689,350	-10.5
Cutwater Select Income Fund	20,683	26,637	-22.4
CVR Energy Inc. Common Stock	5,055,972	4,770,357	6.0
CVR Partners, LP Common Units	1,223,405	1,569,048	-22.0
CVS Caremark Corporation Commo	11,361,494	18,360,445	-38.1
CYS Investments, Inc. Common S	13,125,235	12,888,786	1.8
Cytec Industries Inc. Common S	1,547,549	2,045,477	-24.3
D.R. Horton, Inc. Common Stock	27,546,037	26,755,997	3.0
Dana Holding Corporation Commo	11,771,367	11,799,086	-0.2
Danaher Corporation Common Sto	8,426,317	8,335,547	1.1
Danaos Corporation Common Stoc	11,742	7,028	67.1
DAQQ New Energy Corp. American	493,045	479,227	2.9
Darden Restaurants, Inc. Commo	9,689,987	9,658,570	0.3
Darling International Inc. Com	3,888,957	4,073,707	-4.5
DaVita Inc. Common Stock	1,388,259	1,676,310	-17.2
DB Agriculture Double Long ETN	15,235	26,162	-41.8
DB Agriculture Long ETN DB Agr	926	339	173.2
DB Agriculture Short ETN DB Ag	2,272	3,663	-38.0
DB Agriculture Short ETN DB Ag	485	336	44.3
DB Commodity DB Commodity Doub	3,445	2,649	30.0
DB Commodity DB Commodity Doub	628	671	-6.4
DB Commodity DB Commodity Long	581	735	-21.0
DB Commodity DB Commodity Shor	220	3,161	-93.0
db-X 2010 Target Date Fund	204	204	-93.0
db-X 2020 Target Date Fund	400	900	-55.6
db-X 2030 Target Date Fund	328	400	-18.0
db-X 2040 Target Date Fund	583	753	-22.6
db-X In-Target Date Fund	506	206	145.6
db-X MSCI Brazil Currency Hedg	150	10	1,400.0
db-X MSCI Canada Currency Hedg	160	153	4.6
db-X MSCI EAFE Currency Hedged	2,011	1,191	68.8

db-X MSCI Emerging Markets Cur	2,975	1,042	185.5
db-X MSCI Japan Currency Hedge	600	600	185.5
DCP Midstream Partners, LP DCP	405,092	496,355	-18.4
DCT Industrial Trust Inc Commo	18,789,895	15,807,431	18.9
DDR Corp. Common Stock	32,620,216	15,376,214	112.1
DDR Corp. Depositary Shares 7.	3,242	4,262	-23.9
DDR Corp. Depositary Shares Re	14,591	88,703	-83.6
Dean Foods Company Common Stoc	6,987,769	7,382,987	-5.4
Deere & Company Common Stock	7,362,338	7,730,392	-4.8
Delaware Enhanced Global Divid	59,175	39,169	51.1
Delaware Investments Dividend	30,848	32,657	-5.5
Delek US Holdings, Inc. Common	1,076,005	1,023,015	5.2
Delphi Automotive plc Ordinary	911,378	599,970	51.9
Delphi Financial Group, Inc. 7	1,825	1,940	-5.9
Delphi Financial Group, Inc. C	1,309,027.0	2,042,754	-35.9
Delta Air Lines Inc. (New) Com	8,833,615	9,973,647	-11.4
Deltic Timber Corporation Comm	446,068	457,882	-2.6

9 Feb 2012 17:11 EDT DJ NYSE Short Interest: Deluxe Corp - DRDGOLD limited

	Jan 31	Jan 13	% Chg
Deluxe Corporation Common Stoc	6,284,101	5,665,700	10.9
Demand Media Inc. Common Stock	2,799,474	2,766,804	1.2
Denbury Resources, Inc. ( Hold	13,939,637	15,264,969	-8.7
Dent Tactical ETF	347	1,127	-69.2
Desarrolladora Homex Common St	2,375,571	2,495,358	-4.8
Deutsch Bk Contingent Cap Tr V	362,535	523,554	-30.8
Deutsche Bank AG Common Stock	11,737,343	14,061,460	-16.5
Deutsche Bank AG DB Gold Doubl	143,964	148,130	-2.8
Deutsche Bank AG DB Gold Doubl	312,837	392,500	-20.3
Deutsche Bank AG DB Gold Short	84,448	6,150	1,273.1
Deutsche Bank AG ELEMENTS Dogs	44,801	42,902	4.4
DEUTSCHE BANK AKTIENGESELLSCHA	17,855	3,966	350.2
Deutsche Bank Cap Fdg Tr IX Gu	116,225	90,177	28.9
Deutsche Bank Cap Fdg Tr VIII	24,028	54,787	-56.1
Deutsche Bk Cap Fdg Tr X Noncu	108,269	91,554	18.3
Deutsche Bk Contingent Cap Tr	178,529	238,344	-25.1
Deutsche Bk Contingent Cap TR	181,349	135,503	33.8
Devon Energy Corporation Commo	5,630,018	6,471,628	-13.0
DeVry Inc. Common Stock	795,232	1,394,269	-43.0
Dex One Corporation Common Sto	8,190,348	8,745,146	-6.3
Dexion Daily Real Estate Bull	518,305	482,183	7.5
DHT Holdings, Inc.	2,281,439	2,059,817	10.8
Diageo plc Common Stock	622,925	746,562	-16.6
Diamond Offshore Drilling, Inc	10,436,437	10,649,923	-2.0
Diamondrock Hospitality Compan	11,103,513	11,939,267	-7.0
Diana Shipping inc. common sto	1,756,966	1,922,898	-8.6
Dice Holdings, Inc. Common Sto	2,859,285	2,535,201	12.8
Dick's Sporting Goods Inc Comm	9,155,635	10,891,088	-15.9
Diebold, Incorporated Common S	1,681,029	1,741,705	-3.5
Digital Domain Media Group, In	629,592	745,489	-15.5
Digital Realty Trust, Inc. Com	11,353,010	11,749,257	-3.4
Digital Realty Trust, Inc. Red	11,977	74,384	-83.9
DigitalGlobe, Inc Common Stock	1,534,144	1,651,691	-7.1
Dillard's Capital Trust I	6,091	8,363	-27.2
Dillard's, Inc. Common Stock	8,355,544	8,815,447	-5.2
DineEquity, Inc Common Stock	1,468,765	1,548,621	-5.2
Direxion All Cap Insider Senti	1,610	2,173	-25.9
Direxion Daily 10-Yr Treasury	5,861	4,311	36.0
Direxion Daily 10-Yr Treasury	42,739	39,695	7.7
Direxion Daily 20 Year Treasur	270	270	7.7

Direxion Daily 30-Yr Treasury	112,182	73,240	53.2
Direxion Daily 30-Yr Treasury	77,481	51,518	50.4
Direxion Daily 7 10 Year Treas	1,525	1,525	50.4
Direxion Daily Agribusiness Be	37,779	27,061	39.6
Direxion Daily Agribusiness Bu	32,187	66,362	-51.5
Direxion Daily Basic Materials	14,767	18,159	-18.7
Direxion Daily Basic Materials	9,542.0	10,554	-9.6
Direxion Daily BRIC Bear 3x Sh	8,610	8,569	0.5
Direxion Daily BRIC Bull 3x Sh	11,302	11,256	0.4
Direxion Daily China Bear 3x S	52,186	30,706	70.0
Direxion Daily China Bull 3x S	60,703	64,501	-5.9
Direxion Daily Gold Miners Bea	192,659	193,513	-0.4
Direxion Daily Gold Miners Bul	334,434	116,180	187.9
Direxion Daily Healthcare Bear	22,769	20,184	12.8
Direxion Daily Healthcare Bull	17,423	44,882	-61.2
Direxion Daily India Bear 3x S	21,991	9,527	130.8
Direxion Daily India Bull 3x S	25,110	16,350	53.6
Direxion Daily Latin America 3	45,956	24,248	89.5
Direxion Daily Latin America 3	10,361	17,806	-41.8
Direxion Daily Natural Gas Rel	122,166	93,787	30.3
Direxion Daily Natural Gas Rel	22,488	17,714	27.0
Direxion Daily Retail Bear 3X	15,874	35,431	-55.2
Direxion Daily Retail Bull 3X	11,900	5,607	112.2
Direxion Daily Russia Bear 3x	21,014	13,261	58.5
Direxion Daily Russia Bull 3x	26,513	51,747	-48.8
Direxion Daily Semiconductor B	123,915	164,387	-24.6
Direxion Daily Semiconductor B	234,640	257,058	-8.7
Direxion Daily Total Bond Mark	601	601	-8.7
Direxion Daily Total Market Be	10,530	11,230	-6.2
Direxion Developed Markets Bea	26,068	17,355	50.2
Direxion Developed Markets Bul	20,732	27,104	-23.5
Direxion Emerging Markets Bear	1,586,451	920,272	72.4
Direxion Emerging Markets Bull	358,744	341,989	4.9
Direxion Energy Bear 3X Shares	3,651,619	2,546,851	43.4
Direxion Energy Bull 3X Shares	976,939	711,261	37.4
Direxion Financial Bear 3X Sha	3,310,541	5,493,894	-39.7
Direxion Financial Bull 3X Sha	2,432,651	3,178,140	-23.5
Direxion Large Cap Bear 3X Sha	742,340	772,886	-4.0
Direxion Large Cap Bull 3X Sha	404,178	372,637	8.5
Direxion Large Cap Insider Sen	440	802	-45.1
Direxion Mid Cap Bear 3X Share	65,897	62,024	6.2
Direxion Mid Cap Bull 3X Share	39,956	17,065	134.1
Direxion S & P 500 RC Volatili	1,100	0	134.1
Direxion S & P RC 1500 RC Vola	200	0	134.1
Direxion Small Cap Bear 3X Sha	6,510,851	4,563,640	42.7
Direxion Small Cap Bull 3X Sha	3,721,956	2,450,034	51.9
Direxion Technology Bear 3X Sh	286,218	326,863	-12.4
Direxion Technology Bull 3X Sh	138,780	103,801	33.7
Discover Financial Services Co	9,453,957	7,261,270	30.2
Dividend and Income Fund, Inc.	25,100	484,624	-94.8
DNP Select Income Fund, Inc. C	1,269,617	1,156,011	9.8
Dolan Company (The) Common Sto	1,264,545	1,504,477	-15.9
Dolby Laboratories Common Stoc	1,913,575	1,977,387	-3.2
Dole Food Company, Inc Common	9,954,461	10,625,341	-6.3
Dollar General Corporation Com	4,669,018	4,963,519	-5.9
Dollar Thrifty Automotive Grou	3,333,945	3,573,520	-6.7
Dominion Resources Black Warri	219,617	180,535	21.6
Dominion Resources, Inc. Commo	4,628,542	4,941,377	-6.3
Dominion Resources, Inc. Serie	9,966	42,759	-76.7
Domino's Pizza Inc Common Stoc	2,558,240	2,948,435	-13.2
Domtar Corporation (NEW) Commo	1,203,621	1,329,934	-9.5
Donaldson Company, Inc. Common	1,934,733	1,935,286	-9.5
Doral Financial Corporation NE	3,774,714	3,933,135	-4.0
DoubleLine Opportunistic Credi	8,699	0	-4.0
Douglas Dynamics, Inc. Common	1,229,875	886,822	38.7
Douglas Emmett, Inc. Common St	14,538,213	13,467,874	7.9

Dover Corporation Common Stock	2,374,163	3,043,543	-22.0
Dover Downs Gaming & Enterta	125,317	128,116	-2.2
Dover Motorsports, Inc. Common	19,657	21,456	-8.4
Dow 30 Premium & Dividend In	4,705	7,033	-33.1
Dow 30 Premium Dow 30 Enhanced	24,031	17,718	35.6
Dow Chemical Company (The) Com	21,955,122	26,158,117	-16.1
Dr Pepper Snapple Group, Inc D	7,264,895	6,826,953	6.4
Dr. Reddy's Laboratories Ltd C	1,509,206	1,469,736	2.7
DRDGOLD Limited American Depos	78,826	73,561	7.2

9 Feb 2012 17:12 EDT DJ NYSE Short Interest: Dresser-Rand Group - Enbridge Energy

	Jan 31	Jan 13	% Chg
Dresser-Rand Group Inc. Common	1,649,327	1,814,886	-9.1
Drew Industries Incorporated C	839,830	894,655	-6.1
Drexion Daily Real Estate Bear	572,348	520,570	9.9
Dreyfus High Yield Strategies	651,422	795,855	-18.1
Dreyfus Strategic Municipal Bo	35,424	46,200	-23.3
Dreyfus Strategic Municipals,	48,442	52,048	-6.9
Dril-Quip, Inc. Common Stock	2,385,002	2,456,732	-2.9
DST Systems, Inc. Common Stock	393,777	407,984	-3.5
DSW Multi-Market Income Trust	46,143	22,261	107.3
DSW Global High Income Fund, I	1,613	1,251	28.9
DSW Inc. Common Stock	1,905,592	2,510,019	-24.1
DSW Municiple Income Trust Com	78,904	109,321	-27.8
DSW Strategic Income Trust Com	10,390	7,015	48.1
DSW Strategic Municiple Income	31,847	64,929	-51.0
DTE Energy Company 2011 Series	9,795	2,601	276.6
DTE Energy Company Common Stoc	1,013,702	1,259,916	-19.5
DTF Tax-Free Income, Inc. Comm	15,737	8,402	87.3
Ducommun Incorporated Common S	317,362	377,515	-15.9
Duff & Phelps Corporation CI	1,153,078	1,268,405	-9.1
Duff & Phelps Global Utility	12,457	35,025	-64.4
Duff & Phelps Utility & Co	71,844	44,912	60.0
Duke Energy Corporation (Holdi	51,342,907	53,814,499	-4.6
Duke Realty Corporation Common	11,322,776	12,903,780	-12.3
Duke Realty Corporation Dep Sh	8,017	8,499	-5.7
Duke Realty Corporation Dep Sh	3,347	2,960	13.1
Duke Realty Corporation Deposi	9,757	7,247	34.6
Duke Realty Corporation Deposi	1,842	2,181	-15.5
Duke Realty Corporation Duke R	2,145	1,646	30.3
Dun & Bradstreet Corporation	2,269,529	2,360,463	-3.9
DuPont Fabros Technology Inc C	5,487	6,967	-21.2
Dupont Fabros Technology, Inc.	10,404,430	9,739,348	6.8
Dupont Fabros Technology, Inc.	24,032.0	3,716	546.7
DWS High Income Opportunities	39,172	22,123	77.1
DWS High Income Trust New Comm	29,360	52,159	-43.7
Dycom Industries, Inc. Common	1,278,336	1,214,174	5.3
Dynegy Inc. (Delaware) (New) C	7,853,434	8,126,420	-3.4
Dynex Capital, Inc. Common Sto	1,700,834	1,846,264	-7.9
E.I. du Pont de Nemours and Co	11,726,210	12,221,733	-4.1
E.I. du Pont de Nemours and Co	227	0	-4.1
E.I. du Pont de Nemours and Co	194	440	-55.9
E.W. Scripps Company (The) Com	879,711	957,229	-8.1
Eagle Materials Inc Common Sto	3,102,000	3,768,975	-17.7
Eastern American Natural Gas T	1,327	1,162	14.2
EastGroup Properties, Inc. Com	1,452,167	1,805,425	-19.6
Eastman Chemical Company Commo	2,009,933	2,899,539	-30.7
Eaton Corporation Common Stock	4,677,429	5,162,910	-9.4
Eaton Vance Corporation Common	9,844,538	9,678,968	1.7
Eaton Vance Corporation Eaton	73,870	73,726	0.2

Eaton Vance Corporation Eaton	36,078	47,529	-24.1
Eaton Vance Enhance Equity Inc	39,309	48,972	-19.7
Eaton Vance Enhance Equity Inc	26,912	32,829	-18.0
Eaton Vance Floating Rate Inco	53,173	38,185	39.3
Eaton Vance Municipal Income T	270,293	297,704	-9.2
Eaton Vance Municipal Income T	6,522	7,416	-12.1
Eaton Vance Risk-Managed Diver	26,886	26,622	1.0
Eaton Vance Senior Floating-Ra	114,595	114,032	0.5
Eaton Vance Senior Income Trus	30,208	9,404	221.2
Eaton Vance Short Diversified	13,511	15,870	-14.9
Eaton Vance Tax Advantaged Div	483,564	478,149	1.1
Eaton Vance Tax-Advantage Glob	9,752	17,340	-43.8
Eaton Vance Tax-Advantaged Bon	5,952	5,616	6.0
Eaton Vance Tax-Advantaged Glo	110,031	40,462	171.9
Eaton Vance Tax-Managed Buy-Wr	65,267	58,033	12.5
Eaton Vance Tax-Managed Divers	68,405	54,777	24.9
Eaton Vance Tax-Managed Global	108,811	156,504	-30.5
ECA Marcellus Trust I Common U	55,056	51,640	6.6
Ecolab Inc. Common Stock	4,421,239	6,097,086	-27.5
E-Commerce China Dangdang Inc.	6,735,742	5,692,399	18.3
Ecopetrol S.A. American Deposi	1,418,970	1,489,410	-4.7
Edison International Common St	2,857,263	2,295,196	24.5
Education Realty Trust, Inc. C	4,129,525	4,113,442	0.4
Edwards Lifesciences Corporati	2,623,037	2,921,192	-10.2
EG Shares India Consumer ETF	5,148	1,803	185.5
EGShares Basic Materials GEMS	200	0	185.5
EGShares Brazil Infrastructure	23,777	21,760	9.3
EGShares China Infrastructure	3,584	1,461	145.3
EGShares Consumer Goods GEMS E	1,119	300	273.0
EGShares Consumer Services GEM	789	132	497.7
EGShares Emerging Markets Cons	465,452	92,666	402.3
EGShares Emerging Markets Meta	2,758	66,937	-95.9
EGShares Energy GEMS ETF	1,351	312	333.0
EGShares Financials GEMS ETF	500	500	333.0
EGShares GEMS Composite ETF	523	2,853	-81.7
EGShares Health Care GEMS ETF	688	3,288	-79.1
EGShares India Infrastructure	5,957	2,041	191.9
EGShares India Small Cap ETF	53,137	24,903	113.4
EGShares Low Volatility Emergi	157,347	41,434	279.8
EGShares Technology GEMS ETF	327	327	279.8
EGShares Telecom GEMS ETF	758	1,188	-36.2
EGShares Utilities GEMS ETF	325	425	-23.5
E-House (China) Holdings Limit	1,068,669	1,377,131	-22.4
El Paso Corporation Common Sto	6,737,646	12,151,204	-44.6
El Paso Corporation Preferred	481	781	-38.4
El Paso Electric Company Commo	1,390,849	1,515,423	-8.2
El Paso Pipeline Partners LP C	609,880	677,586	-10.0
Elan Corporation, plc ADR	7,681,903	8,848,134	-13.2
Eldorado Gold Corp Ltd Ordinar	21,519,299	2,711,804	693.5
Eli Lilly and Company Common S	15,323,787	19,850,147	-22.8
Ellington Financial LLC Common	5,448	9,868	-44.8
Elster Group SE American Depos	72,361	80,502	-10.1
Embotelladora Andina S.A. Comm	149,433	156,742	-4.7
Embotelladora Andina S.A. Comm	2,708	485	458.4
Embraer S.A. Common Stock	1,915,395	1,884,220	1.7
EMC Corporation Common Stock	127,783,139	127,592,729	0.1
EMCOR Group, Inc. Common Stock	2,927,559	3,039,824	-3.7
Emergent Biosolutions, Inc. Co	1,071,371	1,129,092	-5.1
Emeritus Corporation Common St	1,962,329	2,582,945	-24.0
Emerson Electric Company Commo	11,890,891	11,317,400	5.1
Empire District Electric Compa	1,149,765	1,230,924	-6.6
Employers Holdings Inc Common	987,378	1,018,944	-3.1
Empresa Distribuidora Y Comerc	3,807	5,606	-32.1
Empresa Nacional de Electricid	192,564	205,371	-6.2
Empresas Ica Soc Contrladora C	656,642	586,288	12.0
Emulex Corporation Common Stoc	3,313,790	5,398,763	-38.6

Enbridge Energy Management LLC	398,490	391,623	1.8
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9 Feb 2012 17:12 EDT DJ NYSE Short Interest: Enbridge Energy - Federal Signal

	Jan 31	Jan 13	% Chg
Enbridge Energy, L.P. Class A	853,909	1,079,052	-20.9
Enbridge Inc Common Stock	2,246,037	2,717,805	-17.4
Encana Corporation	26,518,974	25,000,284	6.1
Endeavor International Corpora	5,863,145	6,279,641	-6.6
Endeavour Silver Corporation O	948,873	1,034,361	-8.3
Endurance Specialty Holdings L	260,516	304,981	-14.6
Endurance Specialty Holdings L	21,769	6,132	255.0
Endurance Specialty Holdings L	2,625	3,465	-24.2
Enduro Royalty Trust Trust Uni	12,282	18,964	-35.2
Energen Corporation Common Sto	1,492,060	1,956,307	-23.7
Energizer Holdings, Inc. Commo	3,140,077	2,980,168	5.4
Energy Partners, Ltd. Common S	2,025,790	2,213,285	-8.5
Energy Transfer Equity, L.P. E	9,113,384	9,070,055	0.5
Energy Transfer Partners, L.P.	2,489,222	1,623,050	53.4
EnergySolutions Inc Common Sto	5,890,533	6,334,346	-7.0
Enerplus Corporation Common St	3,783,008	3,499,963	8.1
Enersis S A Common Stock	408,508	187,097	118.3
Energys Common Stock	2,696,189	3,004,830	-10.3
ENI S.p.A. Common Stock	813,281	989,903	-17.8
Ennis, Inc. Common Stock	765,494	775,207	-1.3
Enpro Industries Inc	1,694,606	1,707,812	-0.8
Ensco plc American Depositary	3,876,342	4,194,683	-7.6
Entercom Communications Corpor	3,694,379	3,714,985	-0.6
Entergy Arkansas, Inc. First M	3,922	4,956	-20.9
Entergy Corporation Common Sto	3,148,391	3,536,433	-11.0
Entergy Louisiana, Inc. 6.0% S	28,546	42,010	-32.0
Entergy Louisiana, LLC First M	2,766	5,731	-51.7
Entergy Mississippi, Inc. 1st	3,379	3,259	3.7
Entergy Mississippi, Inc. Firs	60,860	69,627	-12.6
Entergy Mississippi, Inc. Firs	728	1,150	-36.7
Entergy Texas Inc Mortgage Bon	3,748	7,817	-52.1
Enterprise Products Partners L	5,654,024	2,813,680	100.9
Entertainment Properties Trust	4,301,079	4,488,981	-4.2
Entertainment Properties Trust	11,940	11,949	-0.1
Entertainment Properties Trust	2,714	3,022	-10.2
Entertainment Properties Trust	11,606	12,989	-10.6
Entravision Communications Cor	1,649,782	1,698,565	-2.9
Envestnet, Inc Common Stock	660,761	724,159	-8.8
Enzo Biochem, Inc. Common Stoc	1,183,922	1,196,323	-1.0
EOG Resources, Inc. Common Sto	4,326,248	5,139,783	-15.8
EQT Corporation Common Stock	1,801,093	1,690,374	6.5
Equal Energy Ltd. Common Share	200,173	200,500	-0.2
Equifax, Inc. Common Stock	2,031,870	2,456,539	-17.3
Equity Lifestyle Properties, I	1,117,935	1,195,579	-6.5
Equity Lifestyle Properties, I	6,102.0	5,278	15.6
Equity One, Inc. Common Stock	5,842,016	5,990,909	-2.5
Equity Residential Common Shar	10,279,665	11,568,204	-11.1
Equity Residential Depositary	743	209	255.5
Equus Total Return, Inc. Commo	41,775	44,767	-6.7
ESCO Technologies Inc. Common	741,920	736,696	0.7
Essex Property Trust, Inc. 7.1	2,300	2,879	-20.1
Essex Property Trust, Inc. Com	2,191,895	2,436,057	-10.0
Estee Lauder Companies, Inc. (	4,598,483	3,778,562	21.7
Esterline Technologies Corpora	995,330	1,074,945	-7.4
Etablissements Delhaize Freres	20,634	72,872	-71.7
ETFS Asian Gold Trust	65	135	-51.9

ETFS Physical Palladium Shares	178,381	199,277	-10.5
ETFS Physical Platinum Shares	5,898	16,489	-64.2
ETFS Physical Precious Metal B	3,658	5,438	-32.7
ETFS Physical Silver Shares Tr	164,756	85,696	92.3
ETFS Physical Swiss Gold Share	73,633	26,301	180.0
ETFS White Metals Basket Trust	2,321	2,837	-18.2
Ethan Allen Interiors Inc. Com	4,552,841	4,645,890	-2.0
ETRACS 1 Month S & P 500 VIX F	259	385	-32.7
ETRACS 3 Month S & P 500 VIX F	13	213	-93.9
ETRACS 6 Month S & P 500 VIX F	38	0	-93.9
ETRACS Daily Short 1 Month S &	1,100	100	1,000.0
ETRACS Daily Short 3 Month S &	150	150	1,000.0
ETRACS Daily Short 4 Month S &	100	100	1,000.0
ETRACS Daily Short 5 Month S &	300	1,400	-78.6
ETRACS Daily Short 6 Month S &	100	0	-78.6
ETRACS Fisher-Gartman Risk Off	18,422	13,444	37.0
ETRACS Fisher-Gartman Risk On	2,457	3,851	-36.2
ETRACS ISE Solid State Drive I	561	245	129.0
ETRACS Monthly 2xLeveraged Nex	30	30	129.0
ETRACS Next Generation Interne	200	200	129.0
E-TRACS USB Bloomberg Commodit	67,458	2,617	2,477.7
E-TRACS USB Bloomberg Commodit	9,749	9,129	6.8
E-TRACS USB Bloomberg Commodit	600.0	600	6.8
E-TRACS USB Bloomberg Commodit	584	399	46.4
E-TRACS USB Bloomberg Commodit	1,057	444	138.1
E-TRACS USB Bloomberg Commodit	2,817	2,119	32.9
E-TRACS USB Bloomberg Commodit	11,260	11,991	-6.1
E-TRACS USB Bloomberg Commodit	1,032	1,166	-11.5
E-TRACS USB Bloomberg Commodit	1,200	1,347	-10.9
Evercore Partners Inc Class A	1,103,971	1,150,821	-4.1
Everest Re Group, Ltd. 6.20% T	31,115	32,590	-4.5
Everest Re Group, Ltd. Common	690,079	632,007	9.2
ExamWorks Group, Inc. Common S	2,841,535	3,135,024	-9.4
Excel Maritime Carriers Ltd.	4,527,024	4,653,460	-2.7
Excel Trust, Inc. 8.125% Serie	2,400	0	-2.7
Excel Trust, Inc. Common Stock	1,439,163	1,712,733	-16.0
EXCO Resources, Inc. Exco Reso	14,356,673	12,433,962	15.5
Exelis Inc. Common Stock New	1,983,122	2,807,646	-29.4
Exelon Corporation Common Stoc	40,446,942	39,612,615	2.1
Express, Inc. Common Stock	7,089,340	6,197,128	14.4
Exterran Holdings, Inc. Common	4,822,700	4,630,459	4.2
Extra Space Storage Inc Common	5,741,267	5,957,029	-3.6
Exxon Mobil Corporation Common	36,824,841	41,659,029	-11.6
F.N.B. Corporation Common Stoc	12,202,739	12,918,391	-5.5
Fabrinet Ordinary Shares	892,519	1,042,286	-14.4
FactorShares 2X Gold Bull S &	2,434	446	445.7
FactorShares 2X S & P 500 Bull	427	218	95.9
FactorShares 2X S & P500 Bull	250	250	95.9
FactorShares 2X TBond Bull S &	360	360	95.9
FactorShares Oil Bull S & P500	739	1,505	-50.9
FactSet Research Systems Inc.	2,738,938	2,585,934	5.9
Fair, Isaac, Incorporated Comm	996,697	1,276,653	-21.9
Fairchild Semiconductor Intern	2,831,857	2,173,943	30.3
Family Dollar Stores, Inc. Com	2,245,061	2,989,416	-24.9
FBL Financial Group, Inc. Comm	673,275	682,459	-1.3
Federal Agricultural Mortgage	366,840	391,517	-6.3
Federal Agricultural Mortgage	4,584	3,916	17.1
Federal Realty Investment Trus	3,052,245	3,176,866	-3.9
Federal Signal Corporation Com	2,579,313	2,833,811	-9.0

9 Feb 2012 17:12 EDT DJ NYSE Short Interest: Federated Enhanced - FMC Corp

Jan 31 Jan 13 % Chg

Federated Enhanced Treasury In	1,900	4,854	-60.9	
Federated Investors, Inc. Comm	13,824,173	13,057,810	5.9	
Federated Premier Intermediate	16,371	11,483	42.6	
Federated Premier Municipal In	1,405	4,841	-71.0	
FedEx Corporation Common Stock	4,212,098	4,895,604	-14.0	
Feihe International, Inc. Comm	1,148,048	1,108,670	3.6	
FelCor Lodging Trust Incorpora	6,873,925	7,298,641	-5.8	
FelCor Lodging Trust Incorpora	6,834	8,762	-22.0	
FelCor Lodging Trust Incorpora	19,652	13,549	45.0	
Ferrellgas Partners, L.P. Comm	1,220,886	1,262,593	-3.3	
Ferro Corporation Common Stock	5,680,036	5,532,548	2.7	
Fibria Celulose S.A.	11,184,189	10,548,188	6.0	
Fidelity National Financial, I	7,930,584	5,880,390	34.9	
Fidelity National Information	2,601,869	2,714,764	-4.2	
Fiduciary/Claymore MLP Opportu	13,811	13,388	3.2	
Fiftrh Third Cap Tr VI 7.250 G	53,281	50,977	4.5	
Fifth Third Cap Tr V Guarentee	63,905	68,685	-7.0	
First Acceptance Corp	18,862	21,677	-13.0	
First American Corporation (Ne	4,038,823	3,965,911	1.8	
First BanCorp. New Common Stoc	3,804,123	3,531,754	7.7	
First Commonwealth Financial C	4,645,235	4,802,903	-3.3	
First Horizon National Corpora	8,443,016	12,154,478	-30.5	
First Industrial Realty Trust,	3,987,546	4,487,709	-11.1	
First Industrial Realty Trust,	11,757	14,244	-17.5	
First Industrial Realty Trust,	2,276	4,002	-43.1	
First Majestic Silver Corp. Or	977,217	1,911,666	-48.9	
First Marblehead Corporation (	3,589,631	3,614,503	-0.7	
First Niagara Financial Group	23,101	6,810	239.2	
First Potomac Realty Trust Com	3,199,646	3,320,862	-3.7	
First Potomac Realty Trust CUM	728	3,404	-78.6	
First Preferred Cap Tr Iv Firs	1,158	1,378	-16.0	
FIRST REPUBLIC BANK Common Sto	2,445,092	2,337,185	4.6	
First Republicbank Corp DEP SH	10,808	0	4.6	
First Trust Active Dividend In	4,188	6,276	-33.3	
First Trust Amex Biotech Index	138,901	67,211	106.7	
First Trust Asia Pacific ex-Ja	2,868	550	421.5	
First Trust Brazil AlphaDEX Fu	13,862	4,058	241.6	
First Trust China AlphaDEX Fun	1,576	3,714	-57.6	
First Trust Cons. Discret. Alp	292,144	220,520	32.5	
First Trust Cons. Staples Alph	50,245	67,960	-26.1	
First Trust DB Strategic Value	5,901	403	1,364.3	
First Trust Developed Markets	42,801	15,379	178.3	
First Trust DJ Global Select D	164,720	58,162	183.2	
First Trust DJ Internet Index	66,492	14,435	360.6	
First Trust DJ Select MicroCap	870	392	121.9	
First Trust Dow Jones STOXX Se	3,536	925	282.3	
First Trust Emerging Markets A	109,817	19,530	462.3	
First Trust Energy AlphaDEX Fu	22,892	26,231	-12.7	
First Trust Energy Infrastruct	10,895	13,492	-19.2	
First Trust Enhanced Equity In	20,375	10,182	100.1	
First Trust Europe AlphaDEX Fu	179	1,316	-86.4	
First Trust Financials AlphaDE	126,819	25,170	403.8	
First Trust FTSE EPRA/NAREIT G	36,773	10,794	240.7	
First Trust Health Care AlphaD	125,976	57,413	119.4	
First Trust High Income Long S	61,514	22,291	176.0	
First Trust Industrials AlphaD	68,855	3,669	1,776.7	
First Trust IPOX-100 Index Fun	1,467	1,582	-7.3	
First Trust ISE Chindia	21,270	23,881	-10.9	
First Trust ISE Glb Engnrg And	76,906	216	35,504.6	
First Trust ISE Global Wind En	12,420	3,890	219.3	
First Trust ISE Water Index Fu	6,683	961	595.4	
First Trust ISE-Revere Natural	722,634	619,467	16.7	
First Trust Japan AlphaDEX Fun	1,197	1,284	-6.8	
First Trust Large Cap Core Alp	132,289	48,935	170.3	

First Trust Large Cap Growth A	7,529	35,307	-78.7
First Trust Large Cap Value AI	54,518	65,126	-16.3
First Trust Latin America Alph	22,832	8,275	175.9
First Trust Materials AlphaDEX	138,719	18,544	648.1
First Trust Mega Cap Alphadex	16,357	2,053	696.7
First Trust Mid Cap Core Alpha	61,006	25,172	142.4
First Trust Mid Cap Growth Alp	23,320	23,683	-1.5
First Trust Mid Cap Value Alph	2,514	3,076	-18.3
First Trust Morningstar ETF	252,866	313,927	-19.5
First Trust Motgage Income Fun	13,437	12,396	8.4
First Trust MuFirst Trust Mult	5,081	1,924	164.1
First Trust Multi Cap Value AI	13,962	7,205	93.8
First Trust S & P REIT Index F	261,369	132,750	96.9
First Trust Senior Floating Ra	51,441	53,190	-3.3
First Trust Small Cap Core Alp	111,657	47,476	135.2
First Trust Small Cap Growth A	5,935	1,583	274.9
First Trust Small Cap Value AI	9,490	3,246	192.4
First Trust South Korea AlphaD	300	300	192.4
First Trust Specialty Finance	12,097	7,096	70.5
First Trust Strategic High Inc	16,092	10,701	50.4
First Trust Technology AlphaDE	256,902	173,460	48.1
First Trust Utilities AlphaDEX	145,576	104,232	39.7
First Trust Value Line 100 Fun	1,993	23,906	-91.7
First Trust VL Dividend	269,431	200,845	34.1
First Trust VL Equity Allocati	3,235	3,257	-0.7
First Trust/Aberdeen Emerging	13,007	9,616	35.3
First Trust/Aberdeen Global Op	37,213	6,396	481.8
FirstEnergy Corporation Common	7,375,057	5,672,150	30.0
Five Star Quality Care, Inc. C	1,582,223	1,716,935	-7.8
Fixed Income Trust for Goldman	1,335	100	1,235.0
Flagstar Bancorp, Inc. New Com	5,511,171	5,895,225	-6.5
Flagstone Reinsurance Holdings	1,993,867	2,108,306	-5.4
Flaherty & Crumrine /Claymor	42,249	112,506	-62.4
Flaherty & Crumrine Preferre	70,243	84,133	-16.5
Flaherty & Crumrine Preferre	95,225	104,257	-8.7
Flaherty & Crumrine/Claymore	18,159	24,355	-25.4
FleetBoston Financial Corporat	48,077	61,598	-22.0
FleetBoston Financial Corporat	1,889	5,024	-62.4
FleetCor Technologies, Inc. Co	488,014	444,292	9.8
FlexShares Global Upstream Nat	1,432	54,401	-97.4
FlexShares iBoxx 3 Year Target	431	300	43.7
FlexShares iBoxx 5 Year Target	250	200	25.0
FlexShares Mornigstar US Marke	3,101	39,150	-92.1
Floating Rate Structured Repac	5,761	188	2,964.4
Florida Progress Corporation P	2,831	1,120	152.8
Flotek Industries, Inc. Common	6,859,825	6,990,403	-1.9
Flowers Foods, Inc. Common Sto	7,511,180	7,670,049	-2.1
Flowserve Corporation Common S	880,278	1,029,131	-14.5
Fluor Corporation Common Stock	3,748,209	3,885,247	-3.5
Fly Leasing Limited	72,613	65,606	10.7
FMC Corporation Common Stock	645,862	759,930	-15.0

9 Feb 2012 17:12 EDT DJ NYSE Short Interest: FMC Technologies, Inc. - GFI Group. -

	Jan 31	Jan 13	% Chg
FMC Technologies, Inc. Common	10,967,995	13,217,466	-17.0
Focus Morningstar Basic Materi	2,756	2,510	9.8
Focus Morningstar Communicatio	1,210	742	63.1
Focus Morningstar Consumer Cyc	338	208	62.5
Focus Morningstar Consumer Def	6,758	2,463	174.4
Focus Morningstar Energy Index	5,013	6,192	-19.0

Focus Morningstar Financial Se	6,726	5,513	22.0
Focus Morningstar Health Care	1,127	1,344	-16.1
Focus Morningstar Industrials	2,461	2,491	-1.2
Focus Morningstar Large Cap In	9,743	4,461	118.4
Focus Morningstar Mid Cap Inde	4,801	5,239	-8.4
Focus Morningstar Real Estate	1,425	1,972	-27.7
Focus Morningstar Small Cap In	3,871	2,076	86.5
Focus Morningstar Technology I	17,260	3,871	345.9
Focus Morningstar US Market In	2,752	1,188	131.6
Focus Morningstar Utilities In	3,264	2,189	49.1
Fomento Economico Mexicano S.A	1,214,944	1,481,645	-18.0
Footlocker Inc.	6,400,476	7,576,382	-15.5
Ford Motor Company Common Stoc	154,059,884	147,102,703	4.7
Ford Motor Company NT	203,077	164,135	23.7
Ford Motor Credit Company Warr	33,063,163	33,032,075	0.1
Forest City Enterprises Inc Se	993	1,595	-37.7
Forest City Enterprises, Inc.	6,333,804	6,312,192	0.3
Forest City Enterprises, Inc.	603	400	50.8
Forest Laboratories, Inc. Clas	19,708,297	18,756,962	5.1
Forest Oil Corporation Common	8,919,617	9,444,224	-5.6
Forestar Group Inc Common Stoc	1,299,900	1,343,502	-3.2
Fort Dearborn Income Securitie	8,483	4,706	80.3
Fortegra Financial Corporation	185,660	193,578	-4.1
Fortress Investment Group LLC	4,143,894	4,345,436	-4.6
Fortuna Silver Mines Inc Ordin	230,641	425,092	-45.7
Fortune Brands Home & Securi	6,504,137	6,679,663	-2.6
FPL Group, Inc. 5 7/8% Preferr	22,205	17,743	25.1
France Telecom S.A. Common Sto	1,636,588	1,631,611	0.3
Franco Nev Corp Common (Canada	311,715	183,666	69.7
Franklin Covey Company Common	363,121	389,793	-6.8
Franklin Resources, Inc. Commo	4,339,795	4,347,960	-0.2
Franklin Universal Trust Commo	3,129	1,051	197.7
Freeport-McMoRan Copper & Go	23,647,202	17,710,829	33.5
Freescale Semiconductor Holdin	12,415,476	13,194,385	-5.9
Fresenius Medical Care AG Comm	250,951	261,277	-4.0
Fresenius Medical Care AG Pref	45	145	-69.0
Fresh Del Monte Produce, Inc.	1,566,078	1,660,412	-5.7
Frontline Ltd. Ordinary Shares	9,487,442	9,754,161	-2.7
FTI Consulting, Inc. Common St	4,223,312	4,522,479	-6.6
Furmanite Corporation Common S	1,144,061	1,185,059	-3.5
Furniture Brands International	3,466,664	2,462,546	40.8
Fusion-io, Inc. Common Stock	15,544,531	14,154,150	9.8
FutureFuel Corp. Common share	625,589	635,216	-1.5
FXCM Inc. Class A Common Stock	5,571,450	5,399,453	3.2
Gabelli Convertible and Income	6,503	9,126	-28.7
Gabelli Convertible and Income	1,167	606	92.6
Gabelli Dividend & Income Tr	601	831	-27.7
Gabelli Dividend & Income Tr	41,269	138,090	-70.1
Gabelli Dividend Pfd Series D	2,399	2,418	-0.8
Gabelli Equity Trust, Inc. (Th	195,536	236,142	-17.2
Gabelli Equity Trust, Inc. (Th	174	769	-77.4
Gabelli Equity Trust, Inc. (Th	3,183	3,384	-5.9
Gabelli Healthcare PFD SER A	2,520	3,082	-18.2
Gabelli Multi-Media Trust, Inc	15,417	19,673	-21.6
Gabelli Multi-Media Trust, Inc	73	764	-90.4
Gabelli Utility Trust (The) 5.	1,281	2,134	-40.0
Gabelli Utility Trust (The) Co	274,825	258,299	6.4
Gafisa SA (The) Co	274,825	258,299	6.4
Gafisa S.A. American	5,712,753	6,707,599	-14.8
GAIN Capital Holdings, Inc. Co	320,820	342,649	-6.4
Gamco Investors, Inc. Common S	171,463	183,099	-6.4
GAMCO Natural Resources, Gold	37,542	29,545	27.1
Gamestop Corporation Common St	43,627,170	42,565,678	2.5
Gannett Co., Inc. Common Stock	23,326,517	18,990,585	22.8
Gap, Inc. (The) Common Stock	20,699,401	22,613,792	-8.5
Gardner Denver, Inc. Common St	2,974,761	1,571,097	89.3

Gartner, Inc. Common Stock	1,825,494	2,148,699	-15.0
GATX Corporation Common Stock	2,375,420	2,501,878	-5.1
Gaylord Entertainment Company	5,885,200	6,475,937	-9.1
Gazit-Globe Ltd. Ordinary Shar	11,913	3,243	267.3
GDL Fund, The Common Shares of	20,693	2,930	606.2
Genco Shipping & Trading Lim	4,310,646	5,112,164	-15.7
GenCorp Inc. Common Stock	6,012,546	6,784,722	-11.4
Generac Holdings Inc. Common	999,529	981,702	1.8
General American Investors Com	1,214	2,839	-57.2
General American Investors, In	320,473	316,115	1.4
General Cable Corporation Comm	6,718,874	6,990,784	-3.9
General Dynamics Corporation C	3,193,781	3,822,997	-16.5
General Elec Cap Corp Preferre	28,180	49,114	-42.6
General Elec Cap Corp Step-Up	3,888	3,829	1.5
General Electric Capital Corpo	119,368	134,001	-10.9
General Electric Capital Corpo	35,334	47,376	-25.4
General Electric Capital Corpo	40,819	53,256	-23.4
General Electric Capital Corpo	21,077	8,826	138.8
General Electric Capital Corpo	25,342	27,497	-7.8
General Electric Company 6.50%	29,721	29,090	2.2
General Electric Company Commo	74,184,475	90,112,141	-17.7
General Growth Properties, Inc	11,277,038	13,654,729	-17.4
General Mills, Inc. Common Sto	8,051,319	10,561,143	-23.8
General Motors Company Common	54,956,852	62,261,413	-11.7
General Motors Company Series	1,215,886	742,341	63.8
General Motors Company Warrant	2,809,202	2,811,330	-0.1
General Motors Company Warrant	59,242	60,794	-2.6
General Steel Holdings, Inc. C	682,048	765,677	-10.9
Genesco Inc. Common Stock	1,460,323	1,614,704	-9.6
Genesee & Wyoming Inc. Class	1,502,299	1,608,224	-6.6
Genesis Energy, L.P. Common Un	250,328	320,657	-21.9
Genie Energy Ltd. Class B Comm	500,387	562,714	-11.1
GenOn Energy, Inc. Common Stoc	14,628,975	25,097,334	-41.7
Genpact Limited Common Stock	465,911	438,236	6.3
Genuine Parts Company Common S	4,225,124	4,276,415	-1.2
Genworth Financial Inc Common	11,898,981	15,097,558	-21.2
Geo Group Inc (The) Common Sto	2,998,802	3,134,706	-4.3
Georgia Gulf Corporation New C	2,158,990	2,410,698	-10.4
GEORGIA POWER CO Ser 2007D Sr	63,315	69,385	-8.7
Georgia Power Company Georgia	2,745	486	464.8
Georgia Power Company Series 2	3,490	5,670	-38.4
Gerdau S.A. Common Stock	10,183,567	6,204,163	64.1
Getty Realty Corporation Commo	2,589,142	2,445,037	5.9
GFI Group Inc. Common Stock	2,383,044	2,539,605	-6.2

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	Jan 31	Jan 13	% Chg
Giant Interactive Group Inc Am	4,698,251	5,290,322	-11.2
Gildan Activewear, Inc. Class	2,370,751	2,103,249	12.7
Glatfelter Common Stock	3,254,511	3,339,401	-2.5
GlaxoSmithKline PLC Common Sto	6,389,039	5,019,952	27.3
Glimcher Realty Trust 8.75% Se	1,889	3,372	-44.0
Glimcher Realty Trust Common S	5,331,613	5,433,215	-1.9
Glimcher Realty Trust Preferre	15,228	25,662	-40.7
Global Canada Preferred ETF	2,277	6,444	-64.7
Global Cash Access Holdings, I	2,534,074	2,767,914	-8.4
Global Geophysical Services, I	760,468	762,548	-0.3
Global High Income Fund, Inc.	13,360	19,274	-30.7
Global Income & Currency Fun	4,345	3,055	42.2
Global Partners LP Global Part	81,367	89,285	-8.9

Global Payments Inc. Common St	763,100	832,674	-8.4
Global Ship Lease Inc New Clas	122,285	145,631	-16.0
Global X Aluminum ETF	448	487	-8.0
Global X Brazil Consumer ETF	21,520	1,763	1,120.6
Global X Brazil Financials ETF	500	521	-4.0
Global X Brazil Mid Cap ETF	703	858	-18.1
Global X China Consumer ETF	257,032	56,390	355.8
Global X China Energy ETF	450	115,340	-99.6
Global X China Financials ETF	17,091	8,310	105.7
Global X China Industrials ETF	4,078	780	422.8
Global X China Materials ETF	5,905.0	5,196	13.6
Global X Copper Miners ETF	60,069	63,733	-5.7
Global X Farming ETF	4,104	3,187	28.8
Global X Fertilizers/Potash ET	40,053	22,540	77.7
Global X Fishing Industry ETF	300	300	77.7
Global X Food ETF	300	900	-66.7
Global X FTSE Andean 40 ETF	3,655	6,167	-40.7
Global X FTSE Argentina 20 ETF	3,295	1,770	86.2
Global X FTSE ASEAN 40 ETF	87,436	4,568	1,814.1
Global X FTSE Colombia 20 ETF	117,970	106,439	10.8
Global X FTSE Greece 20 ETF	5,547	2,018	174.9
Global X FTSE Nordic Region ET	21,924	572	3,732.9
Global X FTSE Norway 30 ETF	27,873	27,001	3.2
Global X Gold Explorers ETF	169,085	92,522	82.8
Global X Lithium ETF	50,038	47,540	5.3
Global X Mexico Small Cap ETF	600	1,815	-66.9
Global X Oil Equities ETF	2,823	1,304	116.5
Global X Pure Gold Miners ETF	13,704	6,448	112.5
Global X Russell Emerging Mark	200	522	-61.7
Global X Russell Emerging Mark	411	855	-51.9
Global X S & P TSX Venture 30	3,771	1,421	165.4
Global X Silver Miners ETF	183,488	184,325	-0.5
Global X SuperDividend ETF	50,619	54,352	-6.9
Global X Uranium ETF	330,735.0	153,679	115.2
Global X Waste Management ETF	308	402	-23.4
Global X/ Auto ETF	9,551	598	1,497.2
GMAC Capital Trust I Fixed Rat	30,500	58,213	-47.6
GMAC LLC 7.25% Notes due 2/1/2	23,521	40,276	-41.6
GMAC LLC 7.30% Public Income N	10,456	17,106	-38.9
GMAC LLC 7.35% Notes due 8/8/2	47,826	40,240	18.9
GMAC LLC 7.375% Notes due 8/8/	51,959	30,122	72.5
GMX Resources, Inc. 9.25% Ser	61,521	64,190	-4.2
GMX Resources, Inc. Common Sto	8,909,016	8,761,711	1.7
GNC Holdings, Inc. Class A Com	5,141,614	5,064,370	1.5
Gol Linhas Aereas Inteligentes	5,596,121	6,060,010	-7.7
Gold Fields Ltd. American Depo	2,410,826	2,890,946	-16.6
Goldcorp Incorporated Common S	4,826,469	6,188,594	-22.0
Goldman Sachs Connect S & P En	194,775	188,018	3.6
Goldman Sachs Group Securities	202	687	-70.6
Goldman Sachs Group, Inc. (The	331,309	654,117	-49.4
Goldman Sachs Group, Inc. (The	7,679,390	7,264,836	5.7
Goldman Sachs Group, Inc. (The	17,870	10,419	71.5
Goldman Sachs Group, Inc. (The	300,017	306,221	-2.0
Goldman Sachs Group, Inc. (The	1,255,138	1,243,876	0.9
Goldman Sachs Group, Inc. (The	193,319	207,581	-6.9
Goldman Sachs Group, Inc. (The	95,221	82,213	15.8
Goodrich Corporation (The) Com	1,314,419	1,324,783	-0.8
Goodrich Petroleum Corporation	8,652,769	8,698,644	-0.5
Goodyear Tire & Rubber Compa	9,822,471	10,961,983	-10.4
Goodyear Tire & Rubber Compa	53,823	59,677	-9.8
Government Properties Income T	1,431,614	1,418,421	0.9
Governor and Company of the Ba	487,090	212,759	128.9
GP Strategies Corporation Comm	398,221	412,705	-3.5
Graco Inc. Common Stock	1,678,600	1,413,509	18.8
GrafTech International Ltd (Ho	5,369,198	5,953,608	-9.8
Gramercy Capital Corp 8.125 Pr	250	2,127	-88.2

Gramercy Capital Corp Common S	238,323	307,015	-22.4
Granite Construction Corpora	3,166,612	3,430,981	-7.7
Graphic Packaging Holding Comp	5,164,083	5,635,600	-8.4
Gray Communications Systems, I	3,448,486	3,515,962	-1.9
Gray Television, Inc. CClass A	2,606	2,591	0.6
Great Northern Iron Ore Proper	68,890	68,871	0.6
Great Plains Energy Inc Prefer	179,121	208,048	-13.9
Great Plains Energy Incorporat	5,936,588	6,127,487	-3.1
Greatbatch, Inc. Common Stock	1,609,032.0	1,652,165	-2.6
Greater China Fund, Inc. Commo	249,518	261,666	-4.6
Green Dot Corporation Class A	4,064,920	4,031,984	0.8
Greenbrier Companies, Inc. (Th	1,716,099	2,413,037	-28.9
GreenHaven Continuous Commodit	110,263	70,289	56.9
Greenhill Common Stock	4,313,526	4,310,222	0.1
Greif Inc. Class A Common Stoc	842,564	825,975	2.0
Greif, Inc. Corporation Class	66,273	54,312	22.0
Griffon Corporation Common Sto	2,648,633	2,926,857	-9.5
Group 1 Automotive, Inc. Commo	2,112,176	2,118,162	-0.3
GRUMA, S.A.B de C.V. Common St	32,363	31,687	2.1
Grupo Aeroportuario Del Pacifi	160,771	165,926	-3.1
Grupo Aeroportuario del Surest	318,025	314,444	1.1
Grupo Casa Saba, S.A. de C.V.	6,138	4,712	30.3
Grupo Radio Centro, S.A.B de C	5,275	5,189	1.7
Grupo Televisa S.A. Common Sto	5,734,708	6,820,203	-15.9
Grupo TMM, S.A.B. New American	22,937	21,834	5.1
Guangshen Railway Company Limi	1,201,447	1,207,811	-0.5
Guess?, Inc. Common Stock	4,035,002	5,062,291	-20.3
Guggenheim ABC High Dividend E	5,044	3,633	38.8
Guggenheim Airline ETF	14,633	14,362	1.9
Guggenheim BRIC ETF	68,628	80,911	-15.2
Guggenheim Build America Bonds	4,088	25,683	-84.1
Guggenheim BulletShares 2012 C	63,768.0	69,785	-8.6
Guggenheim BulletShares 2012 H	74,393	59,945	24.1
Guggenheim BulletShares 2013 C	19,907	2,051	870.6
Guggenheim BulletShares 2013 H	29,751	25,339	17.4
Guggenheim BulletShares 2014 C	26,390	25,994	1.5

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	Jan 31	Jan 13	% Chg
Guggenheim BulletShares 2014 H	22,868	16,386	39.6
Guggenheim BulletShares 2015 C	79,688	106,784	-25.4
Guggenheim BulletShares 2015 H	60,321	77,966	-22.6
Guggenheim BulletShares 2016 C	72,319	60,350	19.8
Guggenheim BulletShares 2017 C	19,021	39,897	-52.3
Guggenheim Canadian Energy Inc	1,954	1,967	-0.7
Guggenheim China All-Cap ETF	37,560	33,822	11.1
Guggenheim China Real Estate E	131,013	221,337	-40.8
Guggenheim China Small Cap Ind	738,487	704,922	4.8
Guggenheim China Technology ET	55,604	46,222	20.3
Guggenheim Defensive Equity ET	24,825	36,497	-32.0
Guggenheim Enhanced Core Bond	1,431	1,581	-9.5
Guggenheim Enhanced Equity Inc	54,595	30,260	80.4
Guggenheim Enhanced Equity Str	8,663	8,721	-0.7
Guggenheim Enhanced Short Dura	279	228	22.4
Guggenheim Equal Weight Enhanc	1,137	11,233	-89.9
Guggenheim EW Euro-Pacific LDR	300	400	-25.0
Guggenheim Frontier Markets ET	95,379	97,399	-2.1
Guggenheim Global Dividend Opp	95,806	40,789	134.9
Guggenheim Insider ETF	217	1,550	-86.0
Guggenheim International Multi	4,687	36,259	-87.1

Guggenheim International Small	847	328	158.2
Guggenheim Mid-Cap Core ETF	44,468	18,448	141.0
Guggenheim Multi-Asset Income	220,485	193,163	14.1
Guggenheim Ocean Tomo Growth E	15,968	75,502	-78.9
Guggenheim Ocean Tomo Patent E	3,323	7,427	-55.3
Guggenheim Raymond James SB-1	1,992	1,780	11.9
Guggenheim S & P Global Water	10,319	37,197	-72.3
Guggenheim Sector Rotation ETF	300	300	-72.3
Guggenheim Shipping ETF	27,080	25,765	5.1
Guggenheim Solar ETF	1,017,895	608,679	67.2
Guggenheim Spin-Off ETF	20,319	26,340	-22.9
Guggenheim Strategic Opportuni	18,805	35,978	-47.7
Guggenheim Timber ETF	90,800	30,479	197.9
Guggenheim Yuan Bond ETF	4,060	5,663	-28.3
Guidewire Software, Inc. Commo	87,695	0	-28.3
Gulf Power Company Preferred S	4,067	941	332.2
Gulf Power Company Series 2011	16,055	2,863	460.8
GulfMark Offshore, Inc. New Co	841,192	783,365	7.4
Gushan Environmental Energy Li	21,023	24,877	-15.5
H & Q Healthcare Investors Com	446,957	427,505	4.6
H & Q Life Sciences Investors	139,333	140,476	-0.8
H & R Block, Inc. Common Stock	13,826,158	15,267,566	-9.4
H. B. Fuller Company Common St	1,705,863	1,556,068	9.6
H.J. Heinz Company Common Stoc	8,776,459	8,863,874	-1.0
H.J. Heinz Company Preferred S	90	90	-1.0
Haemonetics Corporation Common	1,515,621	1,586,826	-4.5
Halliburton Company Common Sto	15,434,234	17,488,927	-11.7
Hanesbrands Inc. Common Stock	6,241,337	7,029,292	-11.2
Hanger Orthopedic Group, Inc.	1,643,448	1,662,238	-1.1
Hanover Insurance Group Inc	651,369	678,513	-4.0
Harbinger Group Inc Common Sto	289,306	332,211	-12.9
Harley-Davidson, Inc. Common S	9,155,135	8,820,557	3.8
Harman International Industrie	2,675,884	2,923,557	-8.5
Harmony Gold Mining Co. Ltd. A	1,253,437	1,670,725	-25.0
Harris Corporation Common Stoc	13,490,559	13,159,707	2.5
Harris Exchangeable Preferred	159	446	-64.3
Harry Winston Diamond Corporat	138,638	300,595	-53.9
Harsco Corporation Common Stoc	3,095,900	3,394,515	-8.8
Harte-Hanks, Inc. Common Stock	1,430,596	1,455,071	-1.7
Hartford Financial Services Gr	983,135	863,581	13.8
Hartford Financial Services Gr	27,346,471	28,017,082	-2.4
Hartford Financial Services Gr	13,509,994	13,504,800	-2.4
Harvest Natural Resources Inc	7,871,575	8,362,811	-5.9
Hatteras Financial Corp Hatter	3,888,086	3,743,204	3.9
Haverty Furniture Companies, I	615,339	626,959	-1.9
Haverty Furniture Companies, I	400	516	-22.5
Hawaiian Electric Industries,	3,374,090	3,350,729	0.7
HCA Holdings, Inc. Common Stoc	3,875,886	3,453,421	12.2
HCC Insurance Holdings, Inc. C	1,144,176	837,065	36.7
HCP, Inc. Preferred Stock Ser	5,947	4,938	20.4
HCP, Inc. Common Stock	16,383,400	18,437,621	-11.1
HCP, Inc. Preferred Stock Seri	1,525	1,306	16.8
HDFC Bank Limited Common Stock	943,597	1,988,472	-52.5
Headwaters Incorporated Common	2,324,724	2,434,018	-4.5
Health Care REIT, Inc. Common	11,325,063	11,478,312	-1.3
Health Care REIT, Inc. PFD PER	10,505	4,159	152.6
Health Care REIT, Inc. Pfd Ser	2,787	0	152.6
Health Care REIT, Inc. Preferr	11,686	10,665	9.6
Health Management Associates,	8,247,530	8,760,822	-5.9
Health Net Inc. Common Stock	2,708,560	2,465,086	9.9
Healthcare Realty Trust Incorp	2,936,314	2,983,929	-1.6
HealthSouth Corporation Common	6,164,167	6,640,371	-7.2
Heartland Payment Systems, Inc	1,511,068	1,653,767	-8.6
Heckmann Corporation Common St	26,682,670	24,356,954	9.5
Hecla Mining Company Common St	19,385,206	19,958,016	-2.9
Hecla Mining Company Preferred	1,042	280	272.1

Heico Corporation Common Stock	2,696,557	2,869,674	-6.0
Heico Corporation Common Stock	26,266	23,969	9.6
Helios Advantage Income Fund,	9,786	12,900	-24.1
Helios High Income Fund Inc Ne	27,729	10,737	158.3
Helios High Yield Fund	17,031	18,191	-6.4
Helios Multi-Sector High Incom	10,885	10,830	0.5
Helios Strategic Income Fd, In	9,379	7,746	21.1
Helios Strategic Mortgage Inco	23,483	4,024	483.6
Helios Total Return Fund, Inc.	9,771	38,064	-74.3
Helix Energy Solutions Group,	6,831,919	6,605,496	3.4
Helmerich & Payne, Inc. Comm	7,101,222	6,608,812	7.5
Herbalife Ltd. Common Stock	4,216,553	4,137,232	1.9
Hersha Hospitality Trust Class	5,501,723	5,734,706	-4.1
Hersha Hospitality Trust Hersh	8,255	2,207	274.0
Hersha Hospitality Trust PFD S	2,244	1,279	75.4
Hertz Global Holdings, Inc Com	29,478,609	31,629,008	-6.8
Hess Corporation Common Stock	3,028,918	4,361,304	-30.6
Hewlett-Packard Company	15,478,329	19,698,918	-21.4
Hexcel Corporation Common Stoc	9,189,478	9,201,715	-0.1
HFF, Inc. Common Stock, Class	820,166	885,804	-7.4
HHGregg, Inc. Common Stock	8,936,415	8,787,420	1.7
Higher One Holdings, Inc. Comm	10,045,453	9,684,838	3.7
Highwoods Properties, Inc. Com	6,594,631.0	7,195,218	-8.3
Hill International, Inc. Commo	879,367	979,554	-10.2
Hillenbrand Inc Common Stock	1,791,512	1,785,380	0.3
Hill-Rom Holdings Inc Common S	808,922	983,276	-17.7
Hilltop Holdings Inc.	1,225,439	1,311,301	-6.5
Hitachi, Ltd. Common Stock	137,939	90,520	52.4

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	Jan 31	Jan 13	% Chg
HNI Corp Common Stock	2,095,710	2,006,999	4.4
Holly Energy Partners, L.P. Co	28,063	46,245	-39.3
HollyFrontier Corporation Comm	5,548,306	4,858,391	14.2
Home Depot, Inc. (The) Common	21,462,849	27,796,078	-22.8
Home Properties, Inc. Common S	2,743,680	2,766,551	-0.8
Honda Motor Company, Ltd. Comm	384,255	432,831	-11.2
Honeywell International Inc. C	7,500,642	8,030,490	-6.6
Horace Mann Educators Corporat	1,028,962	1,141,406	-9.9
Hormel Foods Corporation Commo	6,226,775	5,872,797	6.0
Hornbeck Offshore Services Com	5,644,127.0	5,822,420	-3.1
Hospira Inc	7,205,122	6,263,008	15.0
Hospitality Properites Trust C	5,441,945	5,840,267	-6.8
Hospitality Properites Trust H	7,542	20,979	-64.0
Hospitality Properties Trust P	2,932	0	-64.0
Host Hotels & Resorts, Inc.	42,258,614	41,067,095	2.9
Hovnanian Enterprises Inc/ K H	2,361	3,425	-31.1
Hovnanian Enterprises, Inc. CI	17,970,609	16,264,873	10.5
Howard Hughes Corporation (The	1,853,499	1,892,915	-2.1
HSBC Finance Corp Dep. Shares	39,251	26,025	50.8
HSBC Global Absolute Limited E	9,050	999	805.9
HSBC Holdings plc PERP SUB CAP	128,939	152,391	-15.4
HSBC Holdings, plc. ADR SER A	92,229	248,430	-62.9
HSBC Holdings, plc. Common Sto	3,283,881	3,730,341	-12.0
HSBC Holdings, plc. Perpetual	57,093	49,726	14.8
HSBC USA, Inc. Dep Shs repstg	14,464	8,969	61.3
HSBC USA, Inc. Depositary Sh r	36,276	41,494	-12.6
HSBC USA, Inc. Preferred Serie	7,529	5,479	37.4
HSBC USA, Inc. Preferred Stock	6,632	6,484	2.3
HSBC USA, Inc. Preferred Stock	1,861	1,154	61.3

Huaneng Power Intl Common Stoc	436,472	332,873	31.1
Hubbell Inc A Common Stock	542,522	563,826	-3.8
Hubbell Inc A Common Stock	6,351	6,503	-2.3
Hudbay Minerals Inc Ordinary S	1,146,869	936,673	22.4
Hudson Pacific Properties, Inc	784,939	825,416	-4.9
Hudson Pacific Properties, Inc	37,635	9,817	283.4
Hudson Valley Holding Corp. Co	431,832	452,578	-4.6
Hugoton Royalty Trust Common S	636,783	418,487	52.2
Humana Inc. Common Stock	2,242,670	2,643,866	-15.2
Huntington Ingalls Industries,	3,756,624	3,889,109	-3.4
Huntsman Corporation Common St	5,604,788	4,283,115	30.9
Hyatt Hotels Corporation Class	1,635,805	1,438,728	13.7
HyperDynamics Corporation Comm	29,807,893	31,960,781	-6.7
Iamgold Corporation Ordinary S	1,149,919	1,715,033	-33.0
ICICI Bank Limited Common Stoc	10,704,665	12,408,670	-13.7
IDACORP, Inc. Common Stock	1,387,753	1,455,743	-4.7
IDEX Corporation Common Stock	1,652,578	1,652,918	-4.7
IDT Corporation New Preferred	484,377	541,743	-10.6
IFM Investments Limited	14,967	4,921	204.1
IHS Inc. IHS Inc. Class A Comm	927,587	1,019,648	-9.0
Illinois Tool Works Inc. Commo	8,641,503	8,884,549	-2.7
Imation Corporation Common Sto	1,381,700	1,432,611	-3.6
Imax Corporation Common Stock	5,373,719	5,405,059	-0.6
Imperial Holdings, Inc. Common	568,103	535,328	6.1
Imperva, Inc. Common Stock	252,078	236,777	6.5
Independence Holding Company C	283,934	298,391	-4.8
India Fund, Inc. (The) Common	602,215	709,454	-15.1
Industrias Bachoco, S.A.B. de	34,371	36,312	-5.3
Inergy Midstream, L.P. Common	15,838	33,748	-53.1
Inergy, L.P. Common Units Repr	832,434	831,671	0.1
ING Asia Pacific High Dividend	49,741	13,439	270.1
ING Emerging Markets High Divi	24,459	47,898	-48.9
ING Global Advantage and Premi	34,276	8,943	283.3
ING Global Equity Dividend and	74,417	32,026	132.4
ING GROEP N V PREF CTF 7.3750%	191,721	58,250	229.1
ING Groep NV 6.20% Perpetual D	8,766	18,315	-52.1
Ing Groep NV Perpetual Debt Se	79,552	87,539	-9.1
ING Group, N.V. Common Stock	4,440,237	4,093,248	8.5
ING Group, N.V. Perp Hybrid Ca	239,993	200,745	19.6
ING Group, N.V. Perpetual Hyb	261,052	443,494	-41.1
ING Group, N.V. Perpetual Debt	57,652	40,300	43.1
ING Group, N.V. Perpetual Dent	42,837	75,179	-43.0
ING Infrastructure Industrial	7,998	16,587	-51.8
ING International High Dividen	34,542	34,405	0.4
ING Prime Rate Trust Common St	33,189	41,043	-19.1
ING Risk Managed Natural Resou	22,376	9,259	141.7
Ingersoll-Rand plc (Ireland)	13,095,270	12,235,774	7.0
Ingram Micro Inc. Common Stock	1,873,795	2,298,211	-18.5
Inland Real Estate Corporation	3,256,208	3,347,621	-2.7
Inland Real Estate Corporation	1,100	1,276	-13.8
Inphi Corporation Common Stock	1,575,165	1,824,405	-13.7
Insperty, Inc. Common Stock	887,031	954,182	-7.0
Integrus Energy Group, Inc. Co	3,347,217	3,353,744	-0.2
Intercontinental Hotels Group	1,121,092	899,567	24.6
IntercontinentalExchange, Inc.	1,618,792	1,399,652	15.7
Interline Brands, Inc. Common	792,827	852,827	-7.0
Intermec Inc. Common Stock	2,024,865	2,040,515	-0.8
Internationa Flavors & Fragr	2,418,797	2,251,836	7.4
International Business Machine	13,448,184	14,939,376	-10.0
International Game Technology	6,490,310	4,205,116	54.3
International Paper Company Co	12,795,809	16,252,275	-21.3
International Rectifier Corpor	1,866,580	1,593,274	17.2
International Shipholding Corp	206,702	222,049	-6.9
InterOil Corporation	8,398,207	8,873,838	-5.4
Interpublic Group of Companies	8,947,576	13,113,662	-31.8
Interstate Power and Light Com	1,873	2,134	-12.2

InterXion Holding N.V. Ordinar	279,896	277,518	0.9
IntraLinks Holdings, Inc. Comm	1,163,745	1,261,012	-7.7
Intrepid Potash, Inc Common St	3,539,379	3,638,959	-2.7
Invacare Corporation Common St	1,515,286	1,662,846	-8.9
InvenSense, Inc. Common Stock	3,118,628	2,195,562	42.0
Invesco California Municipal I	20,696	14,905	38.9
Invesco California Municipal S	38,508	38,500	38.9
Invesco California Municipal S	10,120	5,830	73.6
Invesco High Yield Investment	35,879	105,967	-66.1
INVESCO MORTGAGE CAPITAL INC C	5,368,017	5,491,174	-2.2
Invesco Municipal Income Oppor	20,875	6,263	233.3
Invesco Municipal Income Oppor	13,492	18,965	-28.9
Invesco Municipal Income Oppor	11,136	13,910	-19.9
Invesco Municipal Premium Inco	81,668	60,361	35.3
Invesco New York Quality Munic	7,656	10,468	-26.9
Invesco Plc New Common Stock	4,906,173	6,204,451	-20.9
Invesco Quality Municipal Inco	4,964	11,389	-56.4
Invesco Quality Municipal Inve	2,042	2,273	-10.2
Invesco Quality Municipal Secu	3,636	3,964	-8.3
Invesco Value Municipal Bond T	4,020	24,393	-83.5

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	Jan 31	Jan 13	% Chg
Invesco Value Municipal Income	30,288	66,332	-54.3
Invesco Value Municipal Securi	11,815	7,582	55.8
Invesco Value Municipal Trust	3,791	4,731	-19.9
Invesco Van Kampen Bond Fund C	7,838	2,426	223.1
Invesco Van Kampen California	12,604	22,288	-43.4
Invesco Van Kampen Dynamic Cre	32,665	31,663	3.2
Invesco Van Kampen High Income	8,084	6,564	23.2
Invesco Van Kampen Municipal O	127,997	35,391	261.7
Invesco Van Kampen Municipal T	19,134	14,514	31.8
Invesco Van Kampen Ohio Qualit	1,843	3,381	-45.5
Invesco Van Kampen Pennsylvani	5,686	8,241	-31.0
Invesco Van Kampen Senior Inco	144,539	133,312	8.4
Invesco Van Kampen Trust for I	45,160	55,801	-19.1
Invesco Van Kampen Trust for I	20,406	14,473	41.0
Invesco Van Kampen Trust for I	15,775	9,353	68.7
invesco Van Kampen Trust for V	9,918	8,254	20.2
Investment Technology Group, I	4,811,963	4,805,284	0.1
Ion Geophysical Corporation Co	8,258,356	7,650,671	7.9
iPath Asian and Gulf Currency	277	277	7.9
iPath DJ-UBS Aluminum Subindex	2,945	1,978	48.9
iPath DJ-UBS Cocoa Subindex To	65,387	70,043	-6.6
iPath DJ-UBS Coffee Subindex T	26,811	7,025	281.7
iPath DJ-UBS Cotton Subindex T	17,708	17,108	3.5
iPath DJ-UBS Lead Subindex Tot	1,625	1,806	-10.0
iPath DJ-UBS Platinum Subindex	2,322	2,248	3.3
iPath DJ-UBS Precious Metals S	1,196	2,156	-44.5
iPath DJ-UBS Softs Subindex To	2,392	4,000	-40.2
iPath DJ-UBS Sugar Subindex To	16,165	15,143	6.7
iPath DJ-UBS Tin Subindex Tota	7,446	14,316	-48.0
iPath Dow Jones UBS Agricultur	2,869	1,110	158.5
iPath Dow Jones UBS Commodity	400,330	740,472	-45.9
iPath Dow Jones UBS Copper Tot	424,633	516,991	-17.9
iPath Dow Jones UBS Energy Tot	242	322	-24.8
iPath Dow Jones UBS Grains Tot	81,789	105,923	-22.8
iPath Dow Jones UBS Industrial	1,349	1,644	-17.9
iPath Dow Jones UBS Livestock	10,139	29,225	-65.3
iPath Dow Jones UBS Natural Ga	85,084	113,090	-24.8

iPath Dow Jones UBS Nickel Sub	20,877	4,150	403.1
iPath GEMS Asia 8 ETN	9,214	7,293	26.3
iPath GEMS Index ETN	259	397	-34.8
iPath Global Carbon ETN	292	340	-14.1
iPath Goldman Sachs	292	340	-14.1
iPath Barclays B	10,374	8,559	21.2
iPath Goldman Sachs iPath GBP/	399	137	191.2
iPath Inverse S & P 500 VIX Sh	16,490	84,047	-80.4
iPath Inverse S & P 500 VIX Sh	879	25,482	-96.6
iPath iPath Optimized Currency	75,739	59,745	26.8
iPath Long Enhanced MSCI EAFE	100	100	26.8
iPath Long Enhanced MSCI Emerg	218	2,320	-90.6
iPath Long enhanced S & P 500	51,282	1,348	3,704.3
iPath Long Extended Russell 10	870	870	3,704.3
iPath Long Extended Russell 20	1,663	2,250	-26.1
iPath Long Extended S & P 500	1,419	6,997	-79.7
iPath Pure Beta Aluminum ETN	722	2,751	-73.8
iPath Pure Beta Agriculture ET	4,038	720	460.8
iPath Pure Beta Broad Commodit	13,991	35,162	-60.2
iPath Pure Beta Broad Commodit	100	100	-60.2
iPath Pure Beta Cocoa ETN	271	300	-9.7
iPath Pure Beta Coffee ETN	606	626	-3.2
iPath Pure Beta Copper ETN	699	2,126	-67.1
iPath Pure Beta Cotton ETN	603	591	2.0
iPath Pure Beta Crude Oil ETN	3,104	689	350.5
iPath Pure Beta Energy ETN	213	73	191.8
iPath Pure Beta Grains ETN	519	3,156	-83.6
iPath Pure Beta Industrial Met	873	1,073	-18.6
iPath Pure Beta Lead ETN	985	1,328	-25.8
iPath Pure Beta Livestock ETN	7,585	7,585	-25.8
iPath Pure Beta Nickel ETN	3,500	3,406	2.8
iPath Pure Beta Precious Metal	100	1,202	-91.7
iPath Pure Beta Softs ETN	2,037	2,381	-14.4
iPath Pure Beta Sugar ETN	100	100	-14.4
iPath S & P 500 Dynamic VIX ET	22,268	30,411	-26.8
iPath S & P 500 VIX Mid-Term F	1,112,597	968,119	14.9
iPath S & P 500 VIX Short Term	23,649,856	27,826,580	-15.0
iPath Seasonal Natural Gas ETN	2,330	2,140	8.9
iPath Short Enhanced MSCI EAFE	242	3,892	-93.8
iPath Short Enhanced MSCI Emer	100	1,152	-91.3
iPath Short Extended Russell 1	366	744	-50.8
iPath Short Extended Russell 2	10,844	14,305	-24.2
iPath Short Extended S & P 500	51,751	51,936	-0.4
iPath US Treasury 10 Yr Bear E	35,700	19,792	80.4
iPath US Treasury 10 Yr Bull E	24,501	685	3,476.8
iPath US Treasury 2 Yr Bear ET	100	100	3,476.8
iPath US Treasury 2 Yr Bull ET	5,318	2,918	82.2
iPath US Treasury Flatteners ET	729	982	-25.8
iPath US Treasury Long Bond Be	13,247	28,332	-53.2
iPath US Treasury Long Bond Bu	155	155	-53.2
iPath US Treasury Steepener ET	658	4,373	-85.0
IQ ARB Global Resources ETF	27,231	24,222	12.4
IQ Australia Small Cap ETF	2,777	2,337	18.8
IQ Canada Small Cap ETF	7,922	3,179	149.2
IQ Emerging Markets Mid Cap ET	11,966	3,980	200.7
IQ Global Agribusiness Small C	2,591	2,564	1.1
IQ Global Oil Small Cap ETF	2,754	3,586	-23.2
IQ Hedge Macro Tracker ETF	3,573	5,483	-34.8
IQ Hedge MultiIQ Hedge Multi-S	9,885	27,582	-64.2
IQ Merger Arbitrage ETF	5,871	1,068	449.7
IQ Real Return ETF	8,617	1,788	381.9
IQ South Korea Small Cap ETF	1,168	1,074	8.8
IQ US Real Estate Small Cap ET	21,061	6,088	245.9
Irish Investment Fund, Inc. (T	1,806	3,706	-51.3
Iron Mountain Incorporated (De	6,178,722	6,236,005	-0.9
IRSA Inversiones Y Representac	43,859	54,778	-19.9

iShares 10+ Year Credit Bond F	3,705	86,547	-95.7
iShares 10+ Year Government/Cr	608	1,445	-57.9
iShares 2012 S & P AMT-Free Mu	524	1,095	-52.1
iShares 2013 S & P AMT-Free Mu	8,346	6,078	37.3
iShares 2014 S & P AMT-Free Mu	3,999	5,378	-25.6
iShares 2015 S & P AMT-Free Mu	4,679	832	462.4
iShares 2016 S & P AMT-Free Mu	3,962	4,246	-6.7
iShares 2017 S & P AMT-Free Mu	9,169	730	1,156.0
iShares Barclays 0-5 Year TIPS	7,215	9,381	-23.1
iShares Barclays 20 Year Treas	15,215,370	14,751,846	3.1
iShares Barclays Agency Bond	8,104	62,451	-87.0
iShares Barclays Aggregate Bon	960,787	1,186,597	-19.0
iShares Barclays Government/Cr	37,426	43,992	-14.9

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	Jan 31	Jan 13	% Chg
iShares Barclays MBS Bond Fund	43,832	308,725	-85.8
iShares Barclays TIPS Bond Fun	1,155,916	1,101,233	5.0
iShares Cohen & Steers Realt	414,955	656,337	-36.8
iShares Diversified Alternativ	105	5,098	-97.9
iShares Dow Jones EPAC Select	290,544	284,551	2.1
iShares Dow Jones Select Divid	724,654	888,167	-18.4
iShares Dow Jones Transportati	1,848,715	1,613,127	14.6
iShares Dow Jones U.S. Aerospa	10,065	12,284	-18.1
iShares Dow Jones U.S. Basic M	824,744	841,050	-1.9
iShares Dow Jones U.S. Broker-	308,031	297,044	3.7
iShares Dow Jones U.S. Consume	48,832	52,836	-7.6
iShares Dow Jones U.S. Consume	273,708	248,550	10.1
iShares Dow Jones U.S. Energy	124,406	123,895	0.4
iShares Dow Jones U.S. Financi	450,595	565,804	-20.4
iShares Dow Jones U.S. Financi	114,773	31,508	264.3
iShares Dow Jones U.S. Health	500,384	637,432	-21.5
iShares Dow Jones U.S. Health	277,975	305,572	-9.0
iShares Dow Jones U.S. Home Co	3,320,322	1,834,006	81.0
iShares Dow Jones U.S. Industr	91,227	28,931	215.3
iShares Dow Jones U.S. Insuran	10,461	67,333	-84.5
iShares Dow Jones U.S. Medical	304,839	288,714	5.6
iShares Dow Jones U.S. Oil &	512,118	494,165	3.6
iShares Dow Jones U.S. Oil Equ	153,400	359,149	-57.3
iShares Dow Jones U.S. Pharmac	23,234	81,170	-71.4
iShares Dow Jones U.S. Real Es	32,623,515	34,080,200	-4.3
iShares Dow Jones U.S. Regiona	30,711	68,825	-55.4
iShares Dow Jones U.S. Technol	221,704	115,500	92.0
iShares Dow Jones U.S. Telecom	321,693	373,142	-13.8
iShares Dow Jones U.S. Total M	82,900	85,534	-3.1
iShares Dow Jones U.S. Utiliti	54,510	124,284	-56.1
iShares Emerging Markets Local	10,494	10,028	4.6
iShares Floating Rate Note Fun	32,954	3,416	864.7
iShares FTSE China 25 Index Fu	21,953,289	27,450,580	-20.0
iShares FTSE NAREIT Industrial	1,872	834	124.5
iShares FTSE NAREIT Mortgage R	99,258.0	52,256	89.9
iShares FTSE NAREIT Real Estat	15,981	18,170	-12.0
iShares FTSE NAREIT Residentia	18,156	57,898	-68.6
iShares FTSE NAREIT Retail Ind	7,327	704	940.8
iShares Global Inflation Linke	3,907	2,665	46.6
ishares Gold Trust	3,029,538	2,063,234	46.8
iShares Goldman Sachs Network	128,331	379,372	-66.2
iShares Goldman Sachs Software	262,695	279,763	-6.1
iShares Goldman Sachs Technolo	19,162	12,486	53.5
iShares GSCI Commodity-Indexed	610,704	510,287	19.7

iShares High Dividend Equity F	269,833	113,526	137.7
iShares iBoxx \$ HY Corp Bond F	3,920,875	3,319,968	18.1
iShares iBoxx \$ Investment Gra	1,822,239	2,041,829	-10.8
iShares International Inflatio	4,389	100	4,289.0
iShares JP Morgan Em Bond Fd	425,386	305,647	39.2
iShares KLD 400 Social Index F	2,556	4,778	-46.5
iShares KLD Select Social Inde	1,854	3,329	-44.3
iShares Latin America 40 Index	2,928,381	1,964,732	49.0
iShares Lehman 10-20 Year Trea	21,159	15,414	37.3
iShares Lehman 1-3 Year Credit	7,436	368,770	-98.0
iShares Lehman 3-7 Year Treasu	52,537	75,445	-30.4
iShares Lehman 7-10 Year Treas	2,980,710	3,248,717	-8.2
iShares Lehman Credit Bond Fun	17,178	56,331	-69.5
iShares Lehman Intermediate Cr	61,250	124,062	-50.6
iShares Lehman Intermediate Go	33,499	58,274	-42.5
iShares Lehman Short Treasury	181,244	272,275	-33.4
iShares Morningstar Large Core	16,654	32,338	-48.5
iShares Morningstar Large Grow	12,694	13,684	-7.2
iShares Morningstar Large Valu	45,218	121,779	-62.9
iShares Morningstar Mid Core I	9,361	18,290	-48.8
iShares Morningstar Mid Growth	4,309	3,296	30.7
iShares Morningstar Mid Value	7,996	5,869	36.2
iShares Morningstar Small Core	250	2,295	-89.1
iShares Morningstar Small Grow	11,858	3,935	201.3
iShares Morningstar Small Valu	10,859	1,180	820.3
iShares MSCI ACWI ex US Consum	679	679	820.3
iShares MSCI ACWI ex US Energy	694	694	820.3
iShares MSCI ACWI ex US Health	1,470	403	264.8
iShares MSCI ACWI ex US Indust	171	171	264.8
iShares MSCI ACWI ex US Inform	174	120	45.0
iShares MSCI ACWI ex US Materi	377	160	135.6
iShares MSCI ACWI ex US Teleco	602	100	502.0
iShares MSCI ACWI ex US Utilit	3,483	1,404	148.1
iShares MSCI All Country World	3,169	3,158	0.3
iShares MSCI All Peru Capped I	178,619	161,159	10.8
iShares MSCI Australia Index F	3,605,843	4,132,161	-12.7
iShares MSCI Austria Index Fun	197,517	148,712	32.8
iShares MSCI Belgium Index Fun	103,772	119,815	-13.4
iShares MSCI Brazil Index Fund	22,074,219	28,623,755	-22.9
iShares MSCI Brazil Small Cap	28,016	15,974	75.4
iShares MSCI BRIC Index Fund	36,918	42,827	-13.8
iShares MSCI Canada Index Fund	2,657,082	4,864,552	-45.4
iShares MSCI Chile Index Fund	175,686	254,151	-30.9
iShares MSCI China Index Fund	19,797	47,256	-58.1
iShares MSCI China Small Cap I	4,789	560	755.2
iShares MSCI EAFE Index Fund	22,672,624	33,269,542	-31.9
iShares MSCI EAFE Minimum Vola	1,233	21,535	-94.3
iShares MSCI EAFE Small Cap	516,452	473,151	9.2
iShares MSCI Emerging Index Fu	65,888,963	60,160,737	9.5
iShares MSCI Emerging Markets	8,074	5,526	46.1
iShares MSCI Emerging Markets	4,846	2,472	96.0
iShares MSCI Emerging Markets	3,683	3,814	-3.4
iShares MSCI EMU Index Fund	730,410	1,542,276	-52.6
iShares MSCI France Index Fund	890,053	495,728	79.5
iShares MSCI Germany Index Fun	7,301,199	6,766,056	7.9
iShares MSCI Growth Index Fund	12,528	70,392	-82.2
iShares MSCI Hong Kong Index F	11,306,999	8,994,940	25.7
iShares MSCI Hong Kong Small C	7,147	0	25.7
iShares MSCI Israel Capped Inv	8,485	10,749	-21.1
iShares MSCI Italy Index Fund	2,973,135	2,332,164	27.5
iShares MSCI Japan Index Fund	9,632,138	18,198,769	-47.1
iShares MSCI Japan Sm Cap	856	2,062	-58.5
iShares MSCI Kokusai	230	791	-70.9
iShares MSCI Malaysia Index Fu	1,917,760	1,589,719	20.6
iShares MSCI Mexico Index Fund	3,083,945	4,996,463	-38.3
iShares MSCI Netherlands Index	44,572	55,331	-19.4

iShares MSCI New Zealand Inves	9,642	22,420	-57.0
iShares MSCI Pacific Ex-Japan	127,221	146,103	-12.9
iShares MSCI Philippines Inves	86,010	397,957	-78.4
iShares MSCI Poland Investable	58,736	51,784	13.4
iShares MSCI Russia Capped Ind	59,477	155,809	-61.8

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	Jan 31	Jan 13	% Chg
iShares MSCI Singapore Index F	1,468,444	898,075	63.5
Ishares MSCI Singapore Small C	7,919	0	63.5
iShares MSCI South Africa Inde	1,047,931	916,038	14.4
iShares MSCI South Korea Index	1,524,493	2,128,062	-28.4
iShares MSCI Spain Index Fund	1,344,885	1,530,449	-12.1
iShares MSCI Sweden Index Fund	567,551.0	234,012	142.5
iShares MSCI Switzerland Index	377,161	257,499	46.5
iShares MSCI Taiwan Index Fund	5,939,680	11,311,864	-47.5
iShares MSCI Thailand Index Fu	193,208	316,916	-39.0
iShares MSCI Turkey Investable	306,518	295,557	3.7
iShares MSCI United Kingdom In	2,319,593	2,718,083	-14.7
iShares MSCI USA Index Fund	8,515	36,785	-76.9
iShares MSCI USA Minimum Volat	2,084	23,450	-91.1
iShares MSCI Value Index Fund	29,201	103,710	-71.8
Ishares MSCI World Index Fund	844	0	-71.8
iShares NYSE 100 Index Fund	2,106	780	170.0
iShares NYSE Composite Index F	4,410	3,732	18.2
iShares Russell 1000	9,710,686	8,252,977	17.7
iShares Russell 1000 Growth	1,896,759	2,844,666	-33.3
iShares Russell 1000 Value	2,437,670	3,085,504	-21.0
iShares Russell 2000	197,574,989	202,493,395	-2.4
iShares Russell 2000 Growth	4,933,700	5,246,068	-6.0
iShares Russell 2000 Value	3,242,997	3,711,524	-12.6
iShares Russell 3000	664,191	1,608,839	-58.7
iShares Russell 3000 Growth	22,709	65,142	-65.1
iShares Russell 3000 Value	10,850	28,901	-62.5
iShares Russell Microcap Index	624,986	569,866	9.7
iShares Russell Midcap Growth	466,810	403,519	15.7
iShares Russell Midcap Index F	726,731	767,630	-5.3
iShares Russell Midcap Value I	508,687	735,322	-30.8
iShares Russell Top 200 Growth	176,396	75,516	133.6
iShares Russell Top 200 Index	30,791	3,107	891.0
iShares Russell Top 200 Value	14,544	43,084	-66.2
iShares S & P 100 Index Fund	5,156,881	2,708,778	90.4
iShares S & P 1500 Index Fund	47,340	57,159	-17.2
iShares S & P 500 Growth Index	164,672	102,980	59.9
iShares S & P 500 Index Fund	2,740,033	3,076,850	-10.9
iShares S & P 500 Value Index	309,892	329,944	-6.1
iShares S & P Aggressive Alloc	5,702	17,493	-67.4
iShares S & P Asia 50	44,652	15,483	188.4
iShares S & P Cali Muni Bond	1,321	21,371	-93.8
iShares S & P Conservative All	34,777	20,215	72.0
iShares S & P Europe 350 Index	1,294,694	1,739,432	-25.6
iShares S & P Global 100 Index	82,687	36,556	126.2
iShares S & P Global Consumer	62,942	20,322	209.7
iShares S & P Global Consumer	4,944	6,355	-22.2
iShares S & P Global Energy In	185,540	239,743	-22.6
iShares S & P Global Financial	154,733	153,682	0.7
iShares S & P Global Healthcar	4,397	31,790	-86.2
iShares S & P Global Industria	1,416	16,318	-91.3
iShares S & P Global Infrastru	4,757	37,671	-87.4
iShares S & P Global Materials	76,957	108,603	-29.1

iShares S & P Global Technolog	42,394	39,046	8.6
iShares S & P Global Telecommu	35,380	66,413	-46.7
iShares S & P Global Utilities	70,059	48,165	45.5
iShares S & P Growth Allocatio	2,406	4,940	-51.3
iShares S & P International Pr	2,478	95,024	-97.4
iShares S & P MidCap 400 Growt	211,252	188,026	12.4
iShares S & P MidCap 400 Index	1,214,202	1,140,348	6.5
iShares S & P MidCap 400 Value	143,219	170,743	-16.1
iShares S & P Moderate Allocat	53,440	21,105	153.2
iShares S & P National Municip	656,350	536,206	22.4
iShares S & P North American N	205,092	477,576	-57.1
iShares S & P NY Muni	11,989	4,791	150.2
iShares S & P Short Trm Nation	653	41,985	-98.4
iShares S & P SmallCap 600 Gro	131,452	118,977	10.5
iShares S & P SmallCap 600 Ind	5,578,397	3,166,221	76.2
iShares S & P SmallCap 600 Val	315,930	248,181	27.3
iShares S & P Target Date 2010	289	287	0.7
iShares S & P Target Date 2020	20,095	11,484	75.0
iShares S & P Target Date 2025	4,862	719	576.2
iShares S & P Target Date 2030	1,119	2,553	-56.2
iShares S & P Target Date 2035	349	1,753	-80.1
iShares S & P Target Date 2040	1,997	2,038	-2.0
iShares S & P Target Date 2050	90	237	-62.0
iShares S & P Target Date Reti	1,028	321	220.2
iShares S & P US Preferred Sto	794,913	783,356	1.5
iShares S & P/TOPIX 150 Index	5,196	5,285	-1.7
iShares Silver Trust	17,163,510	26,568,387	-35.4
iShares TMSCI ACWI ex US Consu	577	511	12.9
iShares Trust iShares S & P De	86,489	58,806	47.1
iShares Trust Target Date 2015	1,713	1,329	28.9
iSoftStone Holdings Limited Am	1,757,240	1,790,135	-1.8
iStar Financial Inc. 7.875% Pr	19,633	19,460	0.9
iStar Financial Inc. Common St	17,999,169	19,962,793	-9.8
iStar Financial Inc. Preferred	39,118	35,557	10.0
iStar Financial Inc. Preferred	17,176	13,260	29.5
iStar Financial Inc. Preferred	9,947	9,427	5.5
iStar Financial Inc. Series F	5,700.0	10,990	-48.1
Itau Unibanco Banco Holding SA	16,034,430	19,818,522	-19.1
ITC Holdings Corp. Common Stoc	2,150,063	2,216,208	-3.0
ITT Corporation Common Stock N	2,053,692	1,449,716	41.7
ITT Educational Services, Inc.	9,984,385	11,077,133	-9.9
Ivanhoe Mines Ltd Ordinary Sha	26,066,824	23,803,088	9.5
J P Morgan Chase & Co Cap Se	140,108	50,965	174.9
J P Morgan Chase & Co Capita	13,211	22,366	-40.9
J P Morgan Chase & Co Deposi	158,177	179,901	-12.1
J P Morgan Chase & Co Warran	439,674	579,307	-24.1
J.C. Penney Company, Inc. Hold	30,600,246	32,436,388	-5.7
J.M. Smucker Company (The) New	1,178,823	1,126,082	4.7
J.P. Morgan Chase & Co. 7.00	63,886	80,569	-20.7
J.P. Morgan Chase & Co. Cap	53,415	91,726	-41.8
J.P. Morgan Chase & Co. JPMo	10,022	8,710	15.1
J.P. Morgan Chase & Co. Pref	53,140	30,065	76.8
J.P. Morgan Chase Capital XII	7,788	7,880	-1.2
Jabil Circuit, Inc. Common Sto	7,100,068	7,843,583	-9.5
Jacobs Engineering Group Inc.	2,975,769	2,966,537	0.3
Jaguar Mining Inc Ordinary Sha	15,410,524	14,851,839	3.8
James Hardie Industries SE NV	1,195	834	43.3
Janus Capital Group, Inc. Cmn	13,368,257	9,456,978	41.4
Japan Equity Fund, Inc. (The)	2,921	4,111	-28.9
Japan Smaller Capitalization F	53,864	64,450	-16.4
Jarden Corporation Common Stoc	3,529,985	3,517,313	0.4
Jefferies Group, Inc. Common S	14,382,170	20,976,103	-31.4
Jefferies TR/J CRB Global Comm	28,926	9,943	190.9

	Jan 31	Jan 13	% Chg
Jefferies TR/J CRB Wildcatters	235	238	-1.3
JF China Region Fund, Inc. Co	6,656	5,807	14.6
JinkoSolar Holding Company Lim	5,931,043	5,788,427	2.5
JMP Group Inc Common Stock	455,944	494,498	-7.8
John Bean Technologies Corpora	760,870	801,217	-5.0
John Hancock Bank and Thrift O	401,666	437,499	-8.2
John Hancock Hedged Equity &	24,009	18,575	29.3
John Hancock Income Securities	1,238	5,967	-79.3
John Hancock Investors Trust C	32,779	30,025	9.2
John Hancock Pfd Income Fund I	84,894	119,276	-28.8
John Hancock Preferred Income	68,251	119,343	-42.8
John Hancock Preferred Income	75,262	94,638	-20.5
John Hancock Premium Dividend	116,681	116,513	0.1
John Hancock Tax Advantaged Di	51,503	20,218	154.7
John Hancock Tax-Advantaged GI	129,706	15,267	749.6
John Wiley & Sons, Inc. Comm	1,427,348	1,061,654	34.4
John Wiley & Sons, Inc. Comm	18,894	18,893	34.4
Johnson & Johnson Common Sto	39,741,756	43,322,386	-8.3
Johnson Controls, Inc. Common	11,276,596	13,864,642	-18.7
Jones Group, Inc. (The) Common	7,134,520	7,374,295	-3.3
Jones Lang LaSalle Incorporate	746,687	729,727	2.3
Journal Communications, Inc. C	1,171,877	1,226,139	-4.4
Joy Global Inc. Common Stock	3,772,165	2,870,156	31.4
JP Morgan Chase & Co. Common	34,023,037	40,619,899	-16.2
JP Morgan Chase Cap XXIV Gtd C	15,719	13,289	18.3
JPMorgan Chase & Co KEYnotes	300	300	18.3
JPMorgan Chase Capital XIX 6.6	5,724	14,348	-60.1
JPMorgan Chase Capital XVI JP	9,190,528	6,568,616	39.9
JPMorgan Chase Capital XXIX 6.	81,401	94,545	-13.9
JPMorgan Double Short US 10 Ye	100	299	-66.6
JPMorgan Double Short US Long	133	133	-66.6
Juniper Networks, Inc. Common	6,816,277	8,690,813	-21.6
Just Energy Group, Inc. Ordina	753,285	204,999	267.5
K12 Inc Common Stock	5,185,692	5,001,589	3.7
Kadant Inc Common Stock	265,392	283,542	-6.4
Kansas City Southern Common St	1,474,253	2,067,173	-28.7
Kansas City Southern Preferred	261	104	151.0
KapStone Paper and Packaging C	1,406,293	1,410,944	-0.3
KAR Auction Services, Inc Comm	874,703	877,250	-0.3
Kaydon Corporation Common Stoc	2,213,766	2,038,237	8.6
Kayne Anderson Energy Developm	20,625	11,715	76.1
Kayne Anderson Midstream Energ	18,985	18,935	0.3
Kayne Anderson MLP Investment	363,931	321,707	13.1
Kayne Anderson MLP Investment	2,777	877	216.6
Kayne Anderson Total Energy Re	8,548	54,434	-84.3
KB Financial Group Inc	578,198	477,817	21.0
KB Home Common Stock	28,011,321	26,969,682	3.9
KBR, Inc. Common Stock	709,064	794,387	-10.7
KBW Inc Common Stock	2,676,353	2,767,418	-3.3
Kellogg Company Common Stock	5,868,177	6,508,196	-9.8
Kemet Corporation New Common S	1,392,818	1,394,765	-0.1
Kemper Corporation	387,686	385,047	0.7
Kenexa Corporation Common Stoc	924,393	937,390	-1.4
Kennametal Inc. Common Stock	2,699,143	2,783,574	-3.0
Kennedy-Wilson Holdings Inc. C	1,127,862	1,124,996	0.3
Kenneth Cole Productions, Inc.	277,360	312,074	-11.1
Key Energy Services, Inc. Comm	10,669,349	10,825,716	-1.4
KeyCorp Common Stock	9,892,347	15,708,323	-37.0
KeyCorp KEYCORP CAPITAL X 8.00	16,272	16,635	-2.2
KeyCorp Non Cumulative Perp Co	86,681	58,739	47.6
Kid Brands, Inc.	96,873	76,479	26.7

Kilroy Realty Corporation Comm	4,337,053.0	4,121,028	5.2
Kilroy Realty Corporation Pref	30,951	31,051	-0.3
Kilroy Realty Corporation Pref	2,673	3,273	-18.3
Kimberly-Clark Corporation Com	6,784,817	6,209,044	9.3
Kimco Realty Corporation Commo	21,407,347	18,433,417	16.1
Kimco Realty Corporation Dep S	17,440	17,299	0.8
Kimco Realty Corporation Depos	31,164	52,734	-40.9
Kimco Realty Corporation DEPOS	3,640	5,129	-29.0
Kinder Morgan Energy Partners,	5,549,423	4,736,242	17.2
Kinder Morgan Management, LLC	1,943,461	2,146,352	-9.5
Kinder Morgan, Inc. Common Sto	30,578,835	28,328,834	7.9
Kindred Healthcare, Inc. Commo	4,782,405	6,008,554	-20.4
Kingsway Financial Services, I	49,609	56,183	-11.7
Kinross Gold Corporation Commo	6,344,338	6,279,472	1.0
Kirby Corporation Common Stock	4,108,150	4,454,864	-7.8
Kite Realty Group Trust Common	1,487,054	1,636,345	-9.1
Kite Realty Group Trust PERP P	4,175	5,145	-18.9
KKR & Co. L.P. Common Units	2,216,000	2,424,538	-8.6
KKR Financial Holdings LLC 8.3	15,961	3,627	340.1
KKR Financial Holdings LLC Com	5,140,447	5,207,507	-1.3
Knight Capital Group, Inc. Cla	7,326,086	8,790,541	-16.7
Knight Transportation, Inc. Co	4,391,341	3,681,913	19.3
Knoll, Inc. Common Stock	1,627,409	1,718,733	-5.3
Kodiak Oil & Gas Corp Common	28,058,379	28,689,174	-2.2
Kohl's Corporation Common Stoc	12,763,744	11,304,098	12.9
Konami Corporation American De	561	1,039	-46.0
Koninklijke Philips Electronic	3,494,941	3,105,321	12.5
Koppers Holdings Inc. Koppers	597,203	577,986	3.3
Korea Electric Power Corporati	1,519,350	1,483,197	2.4
Korea Equity Fund, Inc. Common	87,766	87,559	0.2
Korea Fund, Inc. (The) New Com	15,047	13,263	13.5
Korn/Ferry International Commo	1,765,651	2,285,362	-22.7
Kosmos Energy Ltd. Common Shar	1,188,670	1,412,171	-15.8
Kraft Foods Inc. Common Stock	10,676,729	12,557,911	-15.0
Kraton Performance Polymers, I	2,273,190	1,866,280	21.8
Krispy Kreme Doughnuts, Inc. C	2,350,791	2,537,703	-7.4
Kroger Company (The) Common St	8,024,853	10,789,876	-25.6
Kronos Worldwide Inc Common St	4,439,300	4,456,749	-0.4
KT Corporation Common Stock	1,004,135	1,326,973	-24.3
Kubota Corporation Common Stoc	83,131	88,367	-5.9
K-V Pharmaceutical Company Cla	9,738,077	9,531,233	2.2
K-V Pharmaceutical Company Cla	11,915	12,862	-7.4
Kyocera Corporation Common Sto	33,632	11,419	194.5
L.S. Starrett Company (The) Co	3,824	5,171	-26.0
L-3 Communications Holdings, I	2,480,927	3,193,744	-22.3
Laboratory Corporation of Amer	4,648,565	4,997,260	-7.0
Laclede Gas Company Common Sto	915,529	893,359	2.5
Lan Airlines S.A.	2,764,256.0	3,658,634	-24.4
Landauer, Inc. Common Stock	311,179	307,695	1.1
Laredo Petroleum Holdings, Inc	24,140	16,555	45.8
Las Vegas Sands Corp. Common S	10,365,823	11,595,417	-10.6
LaSalle Hotel Properties 7.25%	8,192	7,940	3.2
LaSalle Hotel Properties 7.50%	665	3,867	-82.8
LaSalle Hotel Properties Commo	4,454,406	4,814,635	-7.5

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	Jan 31	Jan 13	% Chg
LaSalle Hotel Properties LaSal	3,237	2,512	28.9
LaSalle Hotel Properties LaSal	2,186	126	1,634.9
Latin American Discovery Fund,	17,220	20,309	-15.2

Lazard Global Total Return and	169,180	190,657	-11.3
Lazard LTD. Lazard, LTD. Class	1,175,507	1,312,773	-10.5
Lazard World Dividend & Inco	6,777	1,015	567.7
La-Z-Boy Incorporated Common S	3,817,643	4,183,683	-8.7
LDK Solar Co. Inc. American De	23,430,589	26,141,725	-10.4
Leapfrog Enterprises Inc Commo	2,082,944	2,144,434	-2.9
Lear Corporation Common Stock	735,259	1,218,440	-39.7
Lee Enterprises, Incorporated	3,755,495	4,447,731	-15.6
Legg Mason, Inc. Common Stock	10,817,088	10,590,830	2.1
Leggett & Platt, Incorporate	10,885,495	9,091,944	19.7
Lehman ABS 3.50 3.50% Adjustab	1,205	818	47.3
Lehman ABS 6.30 GS Cap I 6.30%	2,619	2,363	10.8
Lehman ABS Corp 6.25% Bristol-	894	694	28.8
Lehman ABS Corp 7.70 CorTS 200	350	1,515	-76.9
Lehman ABS Corp Corporate Back	690	1,682	-59.0
Lehman ABS Corporation 5.80% C	411	1,817	-77.4
Lehman ABS Corporation 6.00% C	719	2,546	-71.8
Lehman ABS Corporation 6.05% C	998	923	8.1
Lehman ABS Corporation 6.125%	9,017	5,368	68.0
Lehman ABS Corporation 6.25% C	108	253	-57.3
Lehman ABS Corporation 7.00% C	3,733	5,823	-35.9
Lehman ABS Corporation 7.125%	6,083	5,550	9.6
Lehman ABS Corporation 7.75% C	298	200	49.0
Lehman ABS Corporation 7.75% C	756	128	490.6
Lehman ABS Corporation 8.00 Co	143	672	-78.7
Lehman ABS Corporation Common	1,209	600	101.5
Lehman ABS Corporation Corpora	1,450	546	165.6
Lehman ABS Cp 7.857% 7.875 CP	950	0	165.6
Lender Processing Services, In	5,041,343	5,009,244	0.6
Lennar Corporation Class A Com	29,407,968	31,822,613	-7.6
Lennar Corporation Class B	52,026	40,474	28.5
Lennox International, Inc. Com	1,548,075	1,554,910	-0.4
Lentuo International Inc. Amer	177,919	185,838	-4.3
Leucadia National Corporation	4,171,850	3,660,271	14.0
Level 3 Communications, Inc. C	13,318,445	13,011,983	2.4
Lexington Realty Trust Pfd Se	3,091	6,764	-54.3
Lexington Realty Trust Prefer	1,000	1,363	-26.6
Lexington Realty Trust Common	8,302,793	7,907,519	5.0
Lexington Rlty Tr Preferred Se	9,739	9,659	0.8
Lexmark International, Inc. Co	4,766,504	5,496,543	-13.3
LG Display Co, Ltd AMERICAN DE	5,011,645	6,222,140	-19.5
Liberty All-Star Equity Fund C	282,270	694,956	-59.4
Liberty All-Star Growth Fund,	16,104	24,730	-34.9
Liberty Property Trust	4,094,036	4,319,270	-5.2
Life Time Fitness Common Stock	7,728,995	7,949,499	-2.8
Limited Brands, Inc.	8,072,857	13,509,042	-40.2
LIN TV Corp Common Stock	988,952	1,060,741	-6.8
Lincoln National Corporation C	12,267,437	13,670,876	-10.3
Lincoln National Corporation W	15,145	15,983	-5.2
Lindsay Corporation Common Sto	1,441,666	1,371,150	5.1
LinkedIn Corporation Class A C	7,167,574	6,904,211	3.8
Lions Gate Entertainment Corpo	7,864,513	7,690,069	2.3
Lithia Motors, Inc. Common Sto	2,745,301	2,939,684	-6.6
Live Nation Entertainment, Inc	11,153,705	12,440,872	-10.3
Liz Claiborne, Inc. Common Sto	23,923,117	25,042,508	-4.5
Lloyds Banking Group Plc 7.75%	18,126	31,836	-43.1
Lloyds Banking Group Plc Ameri	4,226,393	4,611,391	-8.3
LMP Capital and Income Fund In	77,879	146,530	-46.9
LMP Corporate Loan Fund Inc Co	9,123	2,133	327.7
LMP Real Estate Income Fund In	9,921	14,340	-30.8
Lockheed Martin Corporation Co	18,120,995	19,341,876	-6.3
Loews Corporation Common Stock	1,583,638	1,579,041	0.3
Lone Pine Resources Inc. Commo	647,425	1,004,645	-35.6
Lorillard, Inc Common Stock	5,883,617	5,877,974	0.1
Louisiana-Pacific Corporation	15,836,819	16,305,831	-2.9
Lowe's Companies, Inc. Common	15,582,983	22,571,167	-31.0

LRR Energy, L.P. Common Units	17,098	22,847	-25.2
LSB Industries, Inc. Common St	777,356	734,739	5.8
LSI Corporation Common Stock	10,077,737	12,316,302	-18.2
LTC Properties, Inc. Common St	1,002,349	1,086,145	-7.7
Luby's, Inc. Common Stock	502,393	533,165	-5.8
Lumber Liquidators Holdings, I	4,466,552	4,646,006	-3.9
Luxottica Group, S.p.A. Common	192,762	150,312	28.2
Lydall, Inc. Common Stock	474,175	504,750	-6.1
LyondellBasell Industries NV O	2,456,119	4,228,321	-41.9
M & T Cap Tr IV Gtd Enhanced	4,340	2,586	67.8
M & T Bank Corporation Common	4,189,277	4,249,045	-1.4
M.D.C. Holdings, Inc. Common S	4,402,143	4,969,948	-11.4
M/I Homes, Inc. Common Stock	1,147,684	1,138,007	0.9
M/I Homes, Inc. M/I Homes, Inc	870	130	569.2
Macerich Company (The) Common	7,576,170	7,731,975	-2.0
Mac-Gray Corporation Common St	278,442	299,394	-7.0
Mack-Cali Realty Corporation C	2,417,865	2,572,803	-6.0
Macquarie Global Infrastructur	10,727	19,370	-44.6
Macquarie Infrastructure Compa	438,155	444,424	-1.4
Macquarie/First Trust Global C	15,947	14,834	7.5
Macy's Inc Common Stock	8,297,003	14,036,326	-40.9
Madison Strategic Sector Premi	7,625	14,080	-45.8
Madison/Claymore Covered Call	17,193	11,733	46.5
Madrona Domestic ETF	33	0	46.5
Madrona Global Bond ETF	713	6,556	-89.1
Magellan Midstream Partners L.	689,383	765,118	-9.9
Magna International, Inc. Comm	3,952,372	2,790,080	41.7
MagnaChip Semiconductor Corpor	203,281	201,887	0.7
Magnum Hunter Resources Corpor	29,060,707	30,175,202	-3.7
Mahanagar Telephone Nigam Ltd	226,241	211,690	6.9
Maiden Holdings North America	6,574	3,697	77.8
Maidenform Brands, Inc. Common	1,509,248	1,575,783	-4.2
Main Street Capital Corporatio	1,255,473	1,096,818	14.5
Malaysia Fund, Inc. (The) Comm	31,757	37,206	-14.6
Managed Duration Investment Gr	20,298	20,845	-2.6
Managed High Yield Plus Fund,	70,973	50,185	41.4
Manitowoc Company, Inc. (The)	9,321,280	9,874,730	-5.6
Manning & Napier, Inc. Class	726,693	797,130	-8.8
ManpowerGroup Common Stock	2,242,642	3,719,929	-39.7
Manulife Financial Corporation	5,846,215	4,419,187	32.3
Marathon Oil Corporation Commo	16,923,736	17,521,925	-3.4
Marathon Petroleum Corporation	4,181,368	4,486,034	-6.8
Marcus Corporation (The) Commo	499,677	516,712	-3.3
Marine Products Corporation Co	390,131	397,565	-1.9
MarineMax, Inc. Common Stock	1,889,481	1,872,710	0.9
Markel Corporation 7.50% Senio	1,746	2,648	-34.1

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	Jan 31	Jan 13	% Chg
Markel Corporation Common Stoc	157,646	171,969	-8.3
Market Neutral Global Equity E	435	560	-22.3
Market Vectors Agribusiness ET	937,197	1,367,980	-31.5
Market Vectors Bank and Broker	500,658	606,576	-17.5
Market Vectors Biotech ETF	39,923	65,548	-39.1
Market Vectors Brazil Small-Ca	661,278	916,777	-27.9
Market Vectors CEF Municipal I	4,406	2,585	70.4
Market Vectors China ETF	2,278	3,397	-32.9
Market Vectors Chinese Renminb	9,158	4,098	123.5
Market Vectors Coal ETF	340,911	375,552	-9.2
Market Vectors Colombia ETF	2,794	1,910	46.3

Market Vectors Double Long Eur	2,927	3,238	-9.6
Market Vectors Double Short Eu	2,977	17,032	-82.5
Market Vectors Egypt Index ETF	154,633	98,210	57.5
Market Vectors Emerging Market	164,001	435,181	-62.3
Market Vectors Environment Ind	256	1,186	-78.4
Market Vectors Gaming ETF	1,544	1,531	0.8
Market Vectors Germany Small C	209	207	1.0
Market Vectors Global Alternat	8,353	35,317	-76.3
Market Vectors Gold Miners ETF	8,698,541	12,411,200	-29.9
Market Vectors Gulf States Ind	5,398	1,008	435.5
Market Vectors Hard Assets Pro	214,669	19,027	1,028.2
Market Vectors High Yield Muni	89,940	105,990	-15.1
Market Vectors India Small-Cap	31,283	41,366	-24.4
Market Vectors Indian Rupee/US	509	1,268	-59.9
Market Vectors Indonesia Index	547,914	1,130,689	-51.5
Market Vectors Intermediate Mu	340,558	265,009	28.5
Market Vectors Investment Grad	233	200	16.5
Market Vectors Junior Gold Min	3,254,032	3,082,876	5.6
Market Vectors LatAm Aggregate	995	735	35.4
Market Vectors Latin America S	3,858	1,719	124.4
Market Vectors Long Municipal	18,162	17,273	5.1
Market Vectors Mortgage REIT I	21,769	11,324	92.2
Market Vectors Oil Services ET	2,379,891	1,807,736	31.7
Market Vectors Pharmaceutical	1,105,194	1,113,991	-0.8
Market Vectors Poland ETF	66,984	78,955	-15.2
Market Vectors Pre-refunded Mu	1,281	359	256.8
Market Vectors Rare Earth Stra	172,046	224,203	-23.3
Market Vectors Renminbi Bond E	922	816	13.0
Market Vectors Retail ETF	719,784	889,699	-19.1
Market Vectors Russia Small-Ca	4,023	1,850	117.5
Market Vectors Semiconductor E	3,205,267	1,829,051	75.2
Market Vectors Short Municipal	34,147	7,306	367.4
Market Vectors Solar Energy ET	141,822	61,466	130.7
Market Vectors Steel Index ETF	132,379	134,396	-1.5
Market Vectors TR Russia ETF	9,663,788	8,205,023	17.8
Market Vectors Uranium & Nuc	60,242	61,525	-2.1
Market Vectors Vietnam ETF	515,295	490,610	5.0
Market Vectors-Africa Index ET	27,037	11,115	143.2
MarkWest Energy Partners, LP C	745,291	726,936	2.5
Marriot International Common S	24,104,664	23,347,472	3.2
Marriot Vacations Worldwide Co	1,480,187	1,461,721	1.3
Marsh & McLennan Companies,	5,663,617	6,609,376	-14.3
Martha Stewart Living Omnimedi	2,358,790	2,440,815	-3.4
Martin Marietta Materials, Inc	6,449,424	6,607,430	-2.4
Masco Corporation Common Stock	14,013,379	10,892,341	28.7
MasTec, Inc. Common Stock	7,644,280	8,162,814	-6.4
Mastercard Incorporated Common	1,124,298	1,661,167	-32.3
Materials Select Sector SPDR	21,323,007	29,888,330	-28.7
Materion Corporation	963,257	998,357	-3.5
Maui Land & Pineapple Compan	67,021	65,638	2.1
Maxcom Telecomunicaciones SAB	1,795	5,593	-67.9
Maximus, Inc. Common Stock	840,694	1,001,748	-16.1
MAXIS Nikkei 225 Index Fund ET	19,732	6,499	203.6
MaxLinear, Inc Class A Common	838,256	865,752	-3.2
MBIA Inc. Common Stock	23,579,756	25,132,422	-6.2
MBNA Corporation 8.125% Trust	34,717	28,832	20.4
MBNA Corporation Tr originated	7,064	13,625	-48.2
McClatchy Company (The) Common	18,244,048	21,608,759	-15.6
McCormick & Company, Incorpo	4,004,034	3,960,698	1.1
McCormick & Company, Incorpo	3,628	3,909	-7.2
McDermott International, Inc.	2,897,836	3,420,591	-15.3
McDonald's Corporation Common	7,156,937	9,966,182	-28.2
McEwen Mining Inc. Common Stoc	23,883,514	18,265,035	30.8
McGraw-Hill Companies, Inc. (T	7,458,589	9,580,717	-22.1
McKesson Corporation Common St	1,586,001	1,828,187	-13.2
McMoRan Exploration Company Co	15,303,396	16,420,038	-6.8

MDU Resources Group, Inc. Comm	1,885,950	1,895,105	-0.5
Mead Johnson Nutrition Company	3,160,800	3,008,868	5.0
Meadowbrook Insurance Group, I	1,926,420	1,949,958	-1.2
Meadwestvaco Corporation Commo	2,068,781	2,104,398	-1.7
Mechel OAO Commo	2,068,781	2,104,398	-1.7
Mechel OAO American	7,131,347	7,144,313	-0.2
Mechel Steel Group OAO America	448,702	104,840	328.0
MedcoHealth Solutions Inc Comm	6,132,694	7,300,586	-16.0
Media General, Inc. Class A Co	4,537,404	4,965,534	-8.6
Medical Properties Trust, Inc.	4,891,147	4,984,438	-1.9
Medicis Pharmaceutical Corpora	4,567,666	4,559,971	0.2
MEDIFAST INC Common Stock	3,473,723	3,489,188	-0.4
Medley Capital Corporation Com	290,479	311,370	-6.7
Mednax, Inc. Common Stock	4,322,845	4,516,284	-4.3
Medtronic Inc. Common Stock	15,603,915	16,753,841	-6.9
Meidell Tactical Advantage ETF	1,904	313	508.3
MEMC Electronic Materials, Inc	13,075,818	14,577,652	-10.3
Men's Wearhouse, Inc. (The) Co	3,895,136	3,663,295	6.3
Merck & Company, Inc. Common	25,171,607	31,795,112	-20.8
Mercury General Corporation Co	404,472	429,991	-5.9
Meredith Corporation Common St	7,791,874	8,187,029	-4.8
Meritage Homes Corporation Com	3,136,011	2,875,090	9.1
Meritor, Inc. Common Stock	5,385,525	7,960,734	-32.3
Merrill Lynch & Co., Inc. 6.	85,423	68,018	25.6
Merrill Lynch & Co., Inc. 6.	50,435	25,651	96.6
Merrill Lynch & Co., Inc. Me	136,415	203,634	-33.0
Merrill Lynch & Co., Inc. Pr	97,332	90,158	8.0
Merrill Lynch & Co., Inc. Pr	89,461	102,709	-12.9
Merrill Lynch & Co., Inc. Pr	58,134	79,945	-27.3
Merrill Lynch & Co., Inc. St	100	100	-27.3
Merrill Lynch & Co., Inc. St	69	69	-27.3
Merrill Lynch Depositor Inc PP	7,662	4,269	79.5
Merrill Lynch Depositor Inc PP	2,682	1,762	52.2
Merrill Lynch Depositor Inc PP	2,858	2,193	30.3
Merrill Lynch Depositor Inc PP	959	1,615	-40.6
Merrill Lynch Depositor Inc Pr	7,418	6,813	8.9
Merrill Lynch Depositor Inc Pr	726	82	785.4
Merrill Lynch Depositor Inc Se	8,461	5,284	60.1
Merrill Lynch Depositor, Inc.	2,238	1,354	65.3

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	Jan 31	Jan 13	% Chg
Merrill Lynch Depositor, Inc.	2,153	2,226	-3.3
Merrill Lynch Depositor, Inc.	1,242	1,989	-37.6
Merrill Lynch Depositor, Inc.	963	287	235.5
Merrill Lynch Depositor, Inc.	3,973	2,065	92.4
Merrill Lynch.	3,973	2,065	92.4
Merrill Lynch St	100	100	92.4
Mesa Royalty Trust Common Stoc	4,978	1,888	163.7
Mesabi Trust Common Stock	853,488	918,301	-7.1
Metals USA Holdings Corp. Comm	473,013	499,658	-5.3
Methode Electronics, Inc. Comm	1,090,185	1,107,659	-1.6
MetLife, Inc. 5.875% Sr Nt 11/	8,419	8,224	2.4
MetLife, Inc. COM EQUITY UNIT	812,869	878,943	-7.5
MetLife, Inc. Common Stock	23,740,671	21,774,127	9.0
MetLife, Inc. Preferred Series	47,119	57,035	-17.4
MetLife, Inc. Preferred Series	878,816	760,290	15.6
Met-Pro Corporation Common Sto	368,746	405,244	-9.0
MetroPCS Communications, Inc.	3,184,186	4,334,154	-26.5
Metropolitan Health Networks,	1,180,521	1,200,071	-1.6

Mettler-Toledo International,	1,450,346	1,584,289	-8.5
Mexico Equity and Income Fund,	6,030	2,813	114.4
Mexico Equity and Income Fund,	1,491	1,677	-11.1
Mexico Fund, Inc. (The) Common	14,134	7,724	83.0
MFA Financial, Inc.	14,764,109	14,581,056	1.3
MFA Financial, Inc. 8.50% Srs	631	548	15.1
MFC Industrial Ltd.	96,953	127,006	-23.7
MFS Charter Income Trust Commo	146,570	65,860	122.5
MFS Government Markets Income	29,388	23,478	25.2
MFS High Income Municipal Trus	10,787	25,086	-57.0
MFS Intermarket Income Trust I	3,518	4,637	-24.1
MFS Intermediate High Income F	15,372	30,203	-49.1
MFS Intermediate Income Trust	84,474	77,111	9.5
MFS Investment Grade Municipal	17,687	6,240	183.4
MFS Multimarket Income Trust C	92,736	84,957	9.2
MFS Municipal Income Trust Com	34,662	54,986	-37.0
MFS Municipal Income Trust Com	7,319	11,162	-34.4
MFS Special Value Trust Common	2,852	5,314	-46.3
MGIC Investment Corporation Co	39,898,888	39,310,749	1.5
MGM Resorts International Comm	33,420,310	38,689,226	-13.6
MI Developments Inc Common Sha	45,071	102,096	-55.9
Michael Kors Holdings Limited	945,019	591,843	59.7
Mid-America Apartment Communit	2,088,085	2,101,034	-0.6
Midas, Inc. Common Stock	185,958	195,544	-4.9
Miller Energy Resources, Inc.	4,625,703	4,661,004	-0.8
Miller Industries, Inc. Common	535,864	530,966	0.9
Mindray Medical International	11,971,115	13,404,127	-10.7
Mine Safety Appliances Company	1,028,083	1,062,391	-3.2
Minerals Technologies Inc. Com	439,816	472,320	-6.9
Mississippi Power Company 5.25	1,206	1,850	-34.8
Mississippi Power Company Sr N	1,917	1,138	68.5
Mistras Group Inc Common Stock	537,091	548,453	-2.1
Mitsubishi UFJ Financial Group	1,777,700	2,115,455	-16.0
Mizuho Financial Group, Inc. S	1,067,034	1,083,468	-1.5
MLP & Strategic Equity Fund	100,130	97,603	2.6
Mobile TeleSystems Common Stoc	5,272,306	4,719,487	11.7
Modine Manufacturing Company C	1,409,153	1,517,180	-7.1
Mohawk Industries, Inc. Common	1,805,235	2,534,912	-28.8
Molina Healthcare Inc Common S	3,694,836	3,228,825	14.4
Molson Coors Brewing Company	278	278	14.4
Molson Coors Brewing Company C	1,881,961	2,549,001	-26.2
Molycorp, Inc Common Stock \$0.	17,185,683	17,296,457	-0.6
Molycorp, Inc PFD CONV SER A	10,588	21,782	-51.4
Moneygram International, Inc.	422,467	418,159	1.0
Monmouth Real Estate Investmen	1,035,671	1,129,671	-8.3
Monmouth Real Estate Investmen	615	892	-31.1
Monsanto Company Common Stock	7,105,647	9,058,141	-21.6
Monster Worldwide, Inc. Common	12,291,572	12,161,079	1.1
Montgomery Street Income Secur	430	1,256	-65.8
Montpelier RE Holdings Ltd Non	105,644	21,731	386.1
Montpelier Re Holdings Ltd.	2,602,755	2,744,097	-5.2
Moody's Corporation Common Sto	13,084,476	15,835,356	-17.4
Moog Inc. Class A Common Stock	1,262,925	1,387,186	-9.0
Moog Inc. Class B Common Stock	6,815	6,910	-1.4
Morgan Stanley Asia-Pacific Fu	28,167	49,811	-43.5
Morgan Stanley Cap Tr III Capi	20,110	17,545	14.6
Morgan Stanley Cap Tr IV Gtd C	72,050	74,074	-2.7
Morgan Stanley Cap Tr V Gtd Ca	110,373	108,727	1.5
Morgan Stanley Cap TR VIII GDT	258,445	310,520	-16.8
Morgan Stanley Cap Trust VI Ca	94,913	61,906	53.3
Morgan Stanley Capital Trust V	119,274	158,187	-24.6
Morgan Stanley China A Share F	39,743	42,307	-6.1
Morgan Stanley Common Stock	22,057,463	24,655,556	-10.5
Morgan Stanley Cushing MLP Hig	110,521	113,370	-2.5
Morgan Stanley Dep Shs repstg	26,202	30,005	-12.7
Morgan Stanley Eastern Europe	7,359	10,491	-29.9

Morgan Stanley Emerging Market	83,819	115,452	-27.4
Morgan Stanley Emerging Market	40,705	51,224	-20.5
Morgan Stanley Emerging Market	1,461	3,757	-61.1
Morgan Stanley Frontier Emergi	8,295	1,868	344.1
Morgan Stanley India Investmen	17,290	26,445	-34.6
Morgan Stanley S & P 500 Crude	1,993	1,993	-34.6
Morton's Restaurant Group, Inc	6,429	49,709	-87.1
Mosaic Company (The) Common St	4,738,141	6,143,291	-22.9
Motorola Mobility Holdings, In	10,734,228	10,986,582	-2.3
Motorola Solutions, Inc. Commo	3,392,738	4,908,438	-30.9
Movado Group Inc. Common Stock	459,365	493,659	-6.9
MPG Office Trust, Inc Preferre	450	450	-6.9
MPG Office Trust, Inc. Common	6,187,655	6,325,996	-2.2
MS 2.8 Mrk Participation Sec I	238	238	-2.2
MS Income Securities, Inc. Com	1,744	2,478	-29.6
MS Structured Asset Corp MS St	2,000	2,307	-13.3
MS Structured Asset Corp MS St	1,023	1,543	-33.7
MS Structured Asset Corp SATUR	4,068	4,233	-3.9
MS Structured Asset Corp SATUR	2,866	1,760	62.8
MS Structured Asset Corp SATUR	20	0	62.8
MS Structured Asset Corp SATUR	3,742	2,632	42.2
MS Structured Asset Corp SATUR	1,221	1,133	7.8
MS Structured Asset Corp. MS S	1,614	1,115	44.8
MS Structured Asset SATURNS GS	5,694	5,274	8.0
MSC Industrial Direct Company,	349,431	328,128	6.5
MSCI Inc Class A Common Stock	4,636,383	4,660,666	-0.5
MSCI Indonesia Investable Mark	49,869	70,994	-29.8
MSCI Ireland Capped Investable	7,283	1,618	350.1
MSDW Structured Asset Corp MSD	2,343	3,807	-38.5
MSDW Structured Asset Corporat	2,194	2,703	-18.8
Mueller Industries, Inc. Commo	1,243,324	1,266,000	-1.8
MUELLER WATER PRODUCTS Common	10,702,872	10,706,712	-1.8

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	Jan 31	Jan 13	% Chg
Murphy Oil Corporation Common	3,858,496	4,341,360	-11.1
MV Oil Trust Units of Benefici	202,250	203,991	-0.9
MVC Capital, Inc. Common Stock	720,430	766,843	-6.1
Myers Industries, Inc. Common	810,893	886,525	-8.5
Nabors Industries Ltd.	6,058,322	7,080,780	-14.4
NACCO Industries, Inc. Common	168,682	186,958	-9.8
Nam Tai Electronics, Inc. Comm	111,180	101,869	9.1
National Bank of Greece SA Spo	13,496	17,601	-23.3
National City Capital Trust IV	22,656	25,596	-11.5
National City Corporation 6.62	3,742	6,157	-39.2
National Financial Partners Co	5,271,697	5,402,119	-2.4
National Fuel Gas Company Comm	1,312,778	1,215,699	8.0
National Grid Transco, PLC Nat	1,045,782	763,238	37.0
National Health Investors, Inc	857,666	857,138	0.1
National Oilwell Varco, Inc. C	8,016,743	10,059,820	-20.3
National Presto Industries, In	678,485	689,486	-1.6
National Retail Properties Com	8,855,064	10,338,945	-14.4
National Rural Utilities Coope	3,134	2,149	45.8
National Rural Utils Coop Fin	2,246	189	1,088.4
Natl Bk Greece American Deposi	2,652,308	2,158,801	22.9
Natl Westminster Pfd Preferred	2,888	1,984	45.6
Natural Gas Futures Contango E	6,250	236	2,548.3
Natural Gas Services Group, In	390,458	434,292	-10.1
Natural Resource Partners LP L	158,996	193,954	-18.0
Natuzzi, S.p.A.	29,223	28,597	2.2

Nautilus, Inc. Common Stock	318,130	347,572	-8.5
Navigant Consulting, Inc. Comm	1,550,609	1,598,427	-3.0
Navios Maritime Acquisition Co	41,279	56,837	-27.4
Navios Maritime Acquisition Co	75.0	75	-27.4
Navios Maritime Acquisition Co	500	500	-27.4
Navios Maritime Holdings Inc.	280,621	224,614	24.9
Navios Maritime Partners LP Co	199,860	427,418	-53.2
Navistar International Corpora	2,273,739	2,769,606	-17.9
NCI Building Systems, Inc. New	878,047	941,459	-6.7
NCR Corporation Common Stock	1,850,520	1,535,770	20.5
Neenah Paper, Inc. Common Stoc	548,988	574,647	-4.5
Nelnet, Inc. Common Stock	817,261	878,949	-7.0
NeoPhotonics Corporation Commo	524,015	557,755	-6.0
NetQin Mobile Inc. American De	1,310,641	1,186,240	10.5
Netsuite Inc Common Stock	2,547,276	2,930,436	-13.1
Neustar, Inc. Neustar, Inc. Cl	2,558,996	2,840,855	-9.9
New America High Income Fund,	15,206	8,291	83.4
New Germany Fund, Inc. (The) C	18,553	13,872	33.7
New Mountain Finance Corporati	214,690	230,358	-6.8
New Oriental Education & Tec	4,844,348	4,116,677	17.7
New York & Company, Inc. New	1,087,881	1,168,167	-6.9
New York Community Bancorp, In	28,794,253	26,481,766	8.7
New York Community Bancorp, In	8,717	9,239	-5.6
New York Times Company (The) C	10,233,368	10,702,080	-4.4
Newcastle Investment Corporati	3,682,107	3,923,111	-6.1
Newcastle Investment Corporati	4,137	4,382	-5.6
Newcastle Investment Corporati	86	486	-82.3
Newcastle Invst Corp New PFD Se	317	413	-23.2
Newell Rubbermaid Inc. Common	3,273,169	4,724,909	-30.7
Newfield Exploration Company C	3,476,641	3,362,222	3.4
NewJersey Resources Corporatio	2,114,538	2,022,239	4.6
NewMarket Corp Common Stock	1,085,902	1,065,599	1.9
Newmont Mining Corporation (Ho	11,523,506	13,909,510	-17.2
Newpark Resources, Inc. Common	7,893,482	8,531,610	-7.5
Nexen, Inc. Common Stock	4,498,461	3,642,514	23.5
Nexen, Inc. 7.35% Preferred Su	4,890	3,770	29.7
NextEra Energy Capital Holding	57,812	61,053	-5.3
NextEra Energy Capital Holding	15,179	6,200	144.8
NextEra Energy Capital Inc 6.6	6,519	6,447	1.1
NextEra Energy, Inc. Common St	8,066,843	9,698,982	-16.8
NFJ Dividend, Interest & Pre	103,571	115,814	-10.6
NGL ENERGY PARTNERS LP Common	5,595	4,862	15.1
Niagara Mohawk Holdings, Inc.	39	0	15.1
Nidec Corporation (Nihon Densa	116,861	59,914	95.0
Nielsen Holdings N.V. Common S	2,340,013	2,133,976	9.7
Nike, Inc. Common Stock	3,259,462	4,009,605	-18.7
Nippon Telegraph and Telephone	725,905	835,737	-13.1
Niska Gas Storage Partners LLC	366,305	203,190	80.3
NiSource Inc Common Stock	4,136,335	4,094,148	1.0
NL Industries, Inc. Common Sto	272,204	282,971	-3.8
Noah Education Holdings Ltd. A	14,541	14,327	1.5
Noah Holdings Ltd. American De	1,701,964	2,286,538	-25.6
Noble Corporation New Common	6,794,163	6,060,323	12.1
Noble Energy Inc. Common Stock	3,072,956	2,976,884	3.2
Nokia Corporation Sponsored Am	195,140,945	182,899,726	6.7
Nomura Holdings Inc ADR Nomura	1,132,379	1,192,284	-5.0
Noranda Aluminum Holding Corpo	986,922	1,050,479	-6.1
Nordic American Tankers Limite	4,016,020	4,199,915	-4.4
Nordion Inc. Common Stock	230,175	204,057	12.8
Nordstrom, Inc. Common Stock	6,531,970	6,540,977	-0.1
Norfolk Southern Corporation C	5,724,497	5,771,223	-0.8
Nortel Inversora SA, ADR Commo	6,264	6,515	-3.9
North American Energy Partners	565,955	654,166	-13.5
North European Oil Royalty Tr	1,386	4,100	-66.2
Northeast Utilities Common Sto	2,958,623	3,096,937	-4.5
Northrop Grumman Corporation C	10,859,103	12,028,826	-9.7

Northstar Realty Finance Corp.	8,926,039	8,388,542	6.4
Northstar Realty Finance Corp.	3,992	3,110	28.4
Northstar Realty Finance Corp.	10,470	8,477	23.5
Northwest Natural Gas Company	2,379,015	2,371,849	0.3
NorthWestern Corporation Common	1,000,763	974,144	2.7
Novartis AG Common Stock	3,342,768	3,068,941	8.9
Novo Nordisk A/S Common Stock	807,284	490,021	64.7
NRG Energy, Inc. Common Stock	5,178,418	4,442,011	16.6
NSTAR Common Stock	1,087,942	872,116	24.7
NTT DOCOMO, Inc American Depos	1,383,637	1,222,320	13.2
Nu Skin Enterprises, Inc. Comm	4,322,642	4,498,881	-3.9
Nucor Corporation Common Stock	8,657,792	9,225,580	-6.2
Nustar Energy L.P. Common Uni	315,842	297,858	6.0
Nustar GP Holdings, LLC Units	107,764	134,041	-19.6
Nuveen Multi-Strategy Income	159,766	134,368	18.9
Nuveen AMT-Free Municipal Inco	1,009	0	18.9
Nuveen Arizona Dividend Advant	7,202	0	18.9
Nuveen Arizona Dividend Advant	1,800	3,600	-50.0
Nuveen Arizona Premium Income	2,918	5,486	-46.8
Nuveen Build America Bond Fund	23,516	15,313	53.6
Nuveen Build America Bond Oppo	5,133	13,624	-62.3
Nuveen California Dividend Adv	44,908	46,814	-4.1
Nuveen California Dividend Adv	2,088	2,121	-1.6
Nuveen California Dividend Adv	1,200	1,800	-33.3

9 Feb 2012 17:15 EDT DJ NYSE Short Interest: Nuveen California Div - NYSE Euronext

	Jan 31	Jan 13	% Chg
Nuveen California Dividend Adv	715	515	38.8
Nuveen California Dividend Adv	1,242	1,442	-13.9
Nuveen California Investment Q	13,838	8,959	54.5
Nuveen California Municipal Ma	5,155	4,683	10.1
Nuveen California Municipal Va	1,940	15,813	-87.7
Nuveen California Performance	14,877	12,897	15.4
Nuveen California Premium Inco	5,180	2,800	85.0
Nuveen California Quality Inco	5,600	10,005	-44.0
Nuveen California Select Quali	24,490	14,007	74.8
Nuveen California Select Tax-F	3,821	4,354	-12.2
Nuveen Connecticut Dividend Ad	490	0	-12.2
Nuveen Connecticut Dividend Ad	186	100	86.0
Nuveen Connecticut Dividend Ad	781	381	105.0
Nuveen Connecticut Premium Inc	4,241	2,297	84.6
Nuveen Connecticut Premium Inc	250	50	400.0
Nuveen Connecticut Premium Inc	79	0	400.0
Nuveen Core Equity Alpha Fund	9,905	17,966	-44.9
Nuveen Diversified Dividend an	394,720	372,787	5.9
Nuveen Dividend Advantage Muni	10,926	8,782	24.4
Nuveen Dividend Advantage Muni	810	600	35.0
Nuveen Dividend Advantage Muni	694	0	35.0
Nuveen Dividend Advantage Muni	404	184	119.6
Nuveen Energy MLP Total Return	52,239	67,439	-22.5
Nuveen Enhanced Municipal Valu	17,764	18,114	-1.9
Nuveen Equity Premium Advantag	14,612	27,870	-47.6
Nuveen Equity Premium and Grow	12,830	7,467	71.8
Nuveen Equity Premium Income F	45,530	54,113	-15.9
Nuveen Equity Premium Opportun	60,477	70,678	-14.4
Nuveen Floating Rate Income Fu	41,616	68,452	-39.2
Nuveen Floating Rate Income Op	125,564	115,787	8.4
Nuveen Global Government Enhan	6,712	1,298	417.1
Nuveen Global Value Opportunit	9,395	10,403	-9.7
Nuveen Insured California Prem	19,749	18,843	4.8

Nuveen Insured California Prem	6,198	21,550	-71.2
Nuveen Investment Quality Muni	16,757	25,264	-33.7
Nuveen Maryland Dividend Advan	100	100	-33.7
Nuveen Maryland Dividend Advan	45	0	-33.7
Nuveen Maryland Dividend Advan	713	213	234.7
Nuveen Maryland Premium Income	7,867	10,389	-24.3
Nuveen Maryland Premium Income	1,034	1,416	-27.0
Nuveen Maryland Premium Income	214	262	-18.3
Nuveen Massachusetts Premium I	9,415	5,483	71.7
Nuveen Massachusetts Premium I	126	0	71.7
Nuveen Massachusetts Premium I	467	1,105	-57.7
Nuveen Michigan Premium Income	3,961	1,059	274.0
Nuveen Michigan Quality Income	13,383	12,800	4.6
Nuveen Missouri Premium Income	3,617	3,954	-8.5
Nuveen Mortgage Opportunity Te	15,011	17,279	-13.1
Nuveen Mortgage Opportunity Te	13,174	7,129	84.8
Nuveen Multi-Currency Short-Te	14,976	11,268	32.9
Nuveen Multi-Strategy Income a	129,767	49,690	161.2
Nuveen Municipal Advantage Fun	22,497	10,297	118.5
Nuveen Municipal High Income O	28,050	12,482	124.7
Nuveen Municipal Income Fund,	4,055	10,625	-61.8
Nuveen Municipal Market Opport	60,824	21,588	181.7
Nuveen Municipal Opportunity F	24,354	24,993	-2.6
Nuveen Municipal Value Fund, I	29,252	55,348	-47.1
Nuveen Municipal Value Fund, I	1,623	4,051	-59.9
Nuveen New Jersey Dividend Adv	3,600	5,252	-31.5
Nuveen New Jersey Investment Q	15,790	13,361	18.2
Nuveen New Jersey Premium Inco	4,578	6,548	-30.1
Nuveen New York AMT-Free Munic	701	600	16.8
Nuveen New York Dividend Advan	13,068	12,361	5.7
Nuveen New York Dividend Advan	226	26	769.2
Nuveen New York Dividend Advan	26	0	769.2
Nuveen New York Investment Qua	17,557	12,024	46.0
Nuveen New York Municipal Valu	8,422	12,431	-32.3
Nuveen New York Performance PI	3,542	5,323	-33.5
Nuveen New York Premium Income	5,156	10,179	-49.3
Nuveen New York Quality Income	16,866	7,784	116.7
Nuveen New York Select Quality	10,523	10,193	3.2
Nuveen New York Select Tax-Fre	9,998	8,505	17.6
Nuveen North Carolina Dividend	75	255	-70.6
Nuveen North Carolina Dividend	2,297	0	-70.6
Nuveen North Carolina Dividend	58	0	-70.6
Nuveen North Carolina Premium	1,277	2,246	-43.1
Nuveen North Carolina Premium	1,568	1,255	24.9
Nuveen North Carolina Premium	1,164	664	75.3
Nuveen Ohio Dividend Advantage	1,200	600	100.0
Nuveen Ohio Quality Income Mun	6,090	4,361	39.6
Nuveen Pennsylvania Dividend A	2,400	2,495	-3.8
Nuveen Pennsylvania Dividend A	3,000	4,466	-32.8
Nuveen Pennsylvania Investment	3,129	6,805	-54.0
Nuveen Pennsylvania Premium In	5,021	7,060	-28.9
Nuveen Performance Plus Munici	42,183	50,414	-16.3
Nuveen Premier Municipal Oppo	41,370	57,211	-27.7
Nuveen Premier Municipal Incom	13,551	11,072	22.4
Nuveen Premium Income Municipa	20,209	17,247	17.2
Nuveen Premium Income Municipa	13,417	25,293	-47.0
Nuveen Premium Income Municipa	7,924	10,617	-25.4
Nuveen Premium Income Municipa	19,745	16,838	17.3
Nuveen Quality Income Municipa	30,659	61,505	-50.2
Nuveen Quality Municipal Fund,	11,544	23,349	-50.6
Nuveen Quality Preferred Incom	354,945	353,027	0.5
Nuveen Quality Preferred Incom	406,675	311,719	30.5
Nuveen Quality Preferred Incom	107,741	99,032	8.8
Nuveen Select Maturities Munic	8,449	5,656	49.4
Nuveen Select Quality Municipa	14,073	36,902	-61.9
Nuveen Select Tax Free Income	9,039	7,325	23.4

Nuveen Select Tax Free Income	3,667	15,490	-76.3
Nuveen Select Tax Free Income	2,071	3,725	-44.4
Nuveen Senior Income Fund Comm	14,789	21,848	-32.3
Nuveen Short Duration Credit O	5,804	3,758	54.4
Nuveen Tax-Advantaged Dividend	22,174	41,820	-47.0
Nuveen Tax-Advantaged Total Re	106,911	104,563	2.2
Nuveen Texas Quality Income Mu	4,205	5,734	-26.7
Nuveen Texas Quality Income Mu	1,600	3,000	-46.7
Nuveen Virginia Dividend Advan	144	0	-46.7
Nuveen Virginia Dividend Advan	2,663	2,663	-46.7
Nuveen Virginia Premium Income	6,553	6,448	1.6
Nuveen Virginia Premium Income	1,017	1,100	-7.5
Nuveen Virginia Premium Income	189	189	-7.5
NV Energy, Inc Common Stock	1,200,060	1,748,295	-31.4
NVR, Inc. Common Stock	191,914	297,655	-35.5
NYSE Euronext Common Stock	4,621,021	7,054,380	-34.5

9 Feb 2012 17:15 EDT DJ NYSE Short Interest: Oasis Petroleum - PIMCO 0-5 Year

	Jan 31	Jan 13	% Chg
Oasis Petroleum Inc. Common St	8,382,774	7,994,449	4.9
Occidental Petroleum Corporati	6,159,612	6,991,187	-11.9
Oceaneering International, Inc	2,528,664	3,192,773	-20.8
Och-Ziff Capital Management Gr	1,127,820	1,291,609	-12.7
Ocwen Financial Corporation NE	3,796,055	4,296,614	-11.7
Office Depot, Inc. Common Stoc	27,092,365	29,787,246	-9.0
Officemax Incorporated	14,428,757	15,666,129	-7.9
OGE Energy Corporation Common	867,704	774,280	12.1
Oil Futures Contango ETN due J	200	200	12.1
Oil States International, Inc.	2,413,963	2,326,356	3.8
Oil-Dri Corporation Of America	181,174	190,833	-5.1
Oiltanking Partners, L.P. Comm	37,894	38,724	-2.1
Old National Bancorp Capital T	5,551,854	5,077,920	9.3
Old Republic International Cor	11,919,196	13,627,619	-12.5
Olin Corporation Common Stock	4,093,339	4,079,705	0.3
OM Group, Inc. Common Stock	1,207,413	1,151,187	4.9
Omega Healthcare Investors, In	6,841,351	7,443,844	-8.1
Omega Protein Corporation Comm	547,347	584,213	-6.3
Omnicare, Inc. Common Stock	9,198,394	11,099,102	-17.1
Omnicare, Inc. Omnicare Capita	82,398	78,424	5.1
Omnicare, Inc. Trust Preferred	54	54	5.1
Omnicom Group Inc. Common Stoc	5,891,115	6,655,977	-11.5
OMNOVA Solutions Inc. Common S	1,868,109	1,976,746	-5.5
One Liberty Properties, Inc. C	341,146	395,601	-13.8
OneBeacon Insurance Group, Ltd	744,881	808,011	-7.8
ONEOK Partners, L.P. Common St	2,021,613	2,395,209	-15.6
ONEOK, Inc. Common Stock	1,476,539	2,004,792	-26.3
OPKO Health Inc. Common Stock	20,699,955	20,164,320	2.7
Oppenheimer Holdings, Inc. Cla	477,184	501,449	-4.8
Orbital Sciences Corporation C	1,841,289	2,016,740	-8.7
Orbitz Worldwide, Inc. Common	1,424,542	1,597,251	-10.8
Oriental Financial Group, Inc.	2,607,397	2,676,200	-2.6
Oriental Financial Group, Inc.	1,556	1,192	30.5
Oriental Financial Group, Inc.	2,065	2,047	0.9
Orient-Express Hotels Ltd. Com	6,268,195	6,428,143	-2.5
Orion Marine Group Inc Common	1,050,410	1,179,829	-11.0
Orix Corp Ads Common Stock	58,252	60,488	-3.7
Ormat Technologies, Inc. Commo	1,615,185	1,664,505	-3.0
Oshkosh Corporation Common Sto	1,371,012	2,442,916	-43.9
Overseas Shipholding Group, In	7,022,260	8,272,010	-15.1
Owens & Minor, Inc. Common S	5,638,421	5,556,663	1.5

Owens Corning Inc Common Stock	4,866,688	4,265,488	14.1
Owens Corning Inc Warrant Seri	90,108	88,997	1.2
Owens-Illinois, Inc. Common St	3,462,948	3,240,847	6.9
Oxford Industries, Inc. Common	1,096,731	1,235,501	-11.2
Oxford Resource Partners, LP C	36,163	44,117	-18.0
P.T. Telekomunikasi Indonesia,	294,821	245,545	20.1
PAA Natural Gas Storage, L.P.	202,017	213,094	-5.2
Pacific Drilling S.A. Common S	90,894	19,013	378.1
Pacific Gas & Electric Co. C	7,253,858	6,758,789	7.3
Packaging Corporation of Ameri	1,516,380	1,636,093	-7.3
Pall Corporation Common Stock	2,963,114	3,118,055	-5.0
Pampa Energia S.A. Pampa Energ	192,794	168,175	14.6
Panasonic Corporation Common S	732,440	702,361	4.3
Pandora Media, Inc. Common Sto	8,635,441	9,024,803	-4.3
Panhandle Oil and Gas Inc Comm	230,414.0	253,758	-9.2
PAR Technology Corporation Com	4,982	8,528	-41.6
Paragon Shipping Inc. Class A	11,946	15,121	-21.0
Park Electrochemical Corporati	458,915	464,309	-1.2
Parker Drilling Company Common	4,468,696	4,841,155	-7.7
Parker-Hannifin Corporation Co	4,052,614	4,433,577	-8.6
Parkway Properties, Inc. 8% Se	641	1,121	-42.8
Parkway Properties, Inc. Commo	1,999,130	2,055,991	-2.8
PartnerRe Ltd. Common Stock	992,349	870,730	14.0
PartnerRe Ltd. Pfd Ser C	27,574	29,092	-5.2
PartnerRe Ltd. PFD SER E (Berm	33,992	23,634	43.8
PartnerRe Ltd. Preferred Serie	1,944	3,490	-44.3
Patni Computer Systems Limited	19,848	25,385	-21.8
Patriot Coal Corporation Commo	13,230,785	15,337,356	-13.7
Pax MSCI EAFE ESG Index ETF	2,306	3,933	-41.4
Pax MSCI North America ESG Ind	1,813	1,022	77.4
PCM Fund, Inc. Common Stock	19,887	22,674	-12.3
Peabody Energy Corporation Com	9,341,158	9,762,926	-4.3
Pearson, Plc Common Stock	684,660	611,265	12.0
Pebblebrook Hotel Trust Common	2,663,074	2,654,494	0.3
Pebblebrook Hotel Trust PFD SE	4,206	4,282	-1.8
Pebblebrook Hotel Trust Prefer	2,665	2,538	5.0
Peco Energy Company Preferred	62	1	6,100.0
Peco Energy Company Preferred	234	168	39.3
Peco Energy Company Preferred	111	183	-39.3
Pengrowth Energy Corporation	6,736,412	6,438,917	4.6
Penn Virginia Corporation Comm	3,938,589	4,083,578	-3.6
Penn Virginia Resource Partner	210,900	323,148	-34.7
Penn West Petroleum Ltd	5,230,874	5,132,238	1.9
Pennsylvania Real Estate Inves	4,515,144	4,443,653	1.6
PennyMac Mortgage Investment T	1,060,350	1,108,425	-4.3
Penske Automotive Group, Inc.	5,292,783	5,551,557	-4.7
Pentair, Inc. Common Stock	6,197,443	6,058,907	2.3
Pep Boys-Manny, Moe & Jack (	4,943,951	5,170,280	-4.4
PEPCO Holdings Inc Common Stoc	8,632,003	9,201,723	-6.2
Pepsico, Inc. Common Stock	7,910,901	8,729,020	-9.4
Peritus High Yield ETF	15,543	10,081	54.2
PerkinElmer, Inc. Common Stock	2,548,669	2,383,103	6.9
Permian Basin Royalty Trust Co	619,805	486,106	27.5
Petrobras Argentina S.A. ADS	62,181	80,910	-23.1
PetroChina Company Limited Com	537,170	624,472	-14.0
Petroleo Brasileiro S.A.- Petr	18,600,018	23,267,543	-20.1
Petroleo Brasileiro S.A.- Petr	16,429,764	14,567,910	12.8
Petroleum Resources Corporatio	458,675	429,548	6.8
Petroquest Energy Inc Common S	8,219,728	8,516,721	-3.5
Pfizer, Inc. Common Stock	55,508,565	63,378,480	-12.4
Pharmaceutical Companies Commo	1,433,447	1,490,680	-3.8
Pharmerica Corporation Common	2,767,181	2,362,010	17.2
PHH Corp Common Stock	8,953,624	9,760,593	-8.3
Philip Morris International In	14,402,490	16,634,173	-13.4
Philippine Long Distance Telep	154,953	175,092	-11.5
Phoenix Companies, Inc. (The)	7,623,240	7,893,954	-3.4

Phoenix Companies, Inc. Phoeni	284,663	284,890	-0.1
Phoenix New Media Limited Amer	43,274	51,427	-15.9
Piedmont Natural Gas Company,	3,942,984	4,124,484	-4.4
Piedmont Office Realty Trust,	10,230,831	10,801,525	-5.3
Pier 1 Imports, Inc. Common St	6,771,839	7,631,677	-11.3
Pike Electric Corporation Comm	437,615	466,362	-6.2
Pilgrim's Pride Corporation Co	6,802,546	7,367,282	-7.7
PIMCO 0-5 Year High Yield Corp	33,119	5,716	479.4

9 Feb 2012 17:15 EDT DJ NYSE Short Interest: PIMCO 1-3 Year US - PowerShares Dyn

	Jan 31	Jan 13	% Chg
PIMCO 1-3 Year US Treasury Ind	5,066	7,618	-33.5
PIMCO 1-5 Year U.S. TIPS Index	51,636	34,960	47.7
Pimco 15+ Year U.S. TIPS Index	12,340	14,151	-12.8
PIMCO 25+ Year Zero Coupon U.S	10,868.0	13,437	-19.1
PIMCO 3-7 Year U.S. Treasury I	1,363	1,196	14.0
Pimco 7-15 Year U.S. Treasury	1,483	1,794	-17.3
Pimco Australia Bond Index Fun	20,902	17,971	16.3
PIMCO Broad U.S. TIPS Index Fu	17,249	6,570	162.5
PIMCO Broad U.S. Treasury Inde	200	812	-75.4
Pimco Build America Bond Strat	2,584	3,514	-26.5
Pimco California Municipal Inc	315,971	360,972	-12.5
PIMCO California Municipal Inc	38,332	26,398	45.2
PIMCO California Municipal Inc	35,915	24,780	44.9
PIMCO Canada Bond Index Fund E	23,154	16,433	40.9
Pimco Corporate Income Fund Co	95,237	114,067	-16.5
Pimco Corporate Opportunity Fu	328,801	226,670	45.1
PIMCO Enhanced Short Maturity	2,341	3,562	-34.3
PIMCO Germany Bond Index Fund	7,694	7,483	2.8
Pimco Global Stocksplus & In	318,345	360,535	-11.7
Pimco High Income Fund Pimco H	4,855,827	4,675,021	3.9
Pimco Income Opportunity Fund	244,979	260,236	-5.9
PIMCO Income Strategy Fund II	52,055	42,389	22.8
PIMCO Income Strategy Fund Sha	124,981	109,781	13.8
PIMCO Intermediate Municipal B	85,222	6,168	1,281.7
Pimco Investment Grade Corpora	9,042	5,714	58.2
PIMCO Municipal Income Fund Co	75,214	78,007	-3.6
PIMCO Municipal Income Fund II	324,187	336,323	-3.6
Pimco Municipal Income Fund II	313,754	75,140	317.6
Pimco New York Municipal Incom	11,599	12,846	-9.7
PIMCO New York Municipal Incom	25,756	25,106	2.6
PIMCO New York Municipal Incom	29,814	10,927	172.8
Pinnacle Entertainment, Inc. C	2,986,243	3,288,558	-9.2
Pinnacle West Capital Corporat	1,106,913	1,294,265	-14.5
Pioneer Floating Rate Trust Pi	19,137	12,391	54.4
Pioneer High Income Trust Comm	229,462	432,590	-47.0
Pioneer Municipal High Income	23,182	36,423	-36.4
Pioneer Municipal High Income	296,938	281,585	5.5
Pioneer Natural Resources Comp	8,435,472	8,504,316	-0.8
Pioneer Southwest Energy Partn	194,974	203,682	-4.3
Piper Jaffray Companies Common	1,187,067	1,107,445	7.2
Pitney Bowes Inc. Common Stock	34,608,886	32,720,916	5.8
Plains All American Pipeline,	1,428,407	1,187,919	20.2
Plains Exploration & Product	5,469,318	5,748,823	-4.9
Plantronics, Inc. Common Stock	2,457,362	3,217,552	-23.6
Platinum Underwriters Holdings	1,722,252	1,814,489	-5.1
Plum Creek Timber Company, Inc	11,497,871	12,819,410	-10.3
PNC Bank Corp. PNC Financial S	2,881	2,553	12.8
PNC Cap Tr E Gtd Tr Pfd Secs	50,702	36,673	38.3
PNC Financial Services Group,	7,105,426	9,352,522	-24.0

PNC Financial Services Group,	4,915	9,083	-45.9
PNC Financial Services Group,	14,821	14,165	4.6
PNM Resources, Inc. (Holding C	2,482,811	2,694,276	-7.8
Polaris Industries Inc. Common	4,813,090	5,652,123	-14.8
PolyOne Corporation Common Sto	3,628,249	3,270,199	10.9
Polypore International Inc Com	10,475,584	9,595,490	9.2
Portland General Electric Co C	2,361,514	2,434,638	-3.0
Portugal Telecom SGPS, S.A. . C	262,977	625,915	-58.0
POSCO Common Stock	400,533	420,620	-4.8
Post Properties, Inc. Common S	2,832,187	3,281,916	-13.7
Post Properties, Inc. Preferre	128	1,528	-91.6
Potash Corporation of Saskatch	4,322,314	5,058,793	-14.6
PowerShares 1-30 Treasury Ladd	9,543	5,720	66.8
PowerShares Active Low Duratio	373	344	8.4
PowerShares Active Mega Cap Fu	21,578.0	1,189	1,714.8
PowerShares Active U.S. Real E	1,118	1,122	-0.4
PowerShares Aerospace & Defe	59,643	67,012	-11.0
PowerShares Build America Bond	142,355	102,145	39.4
PowerShares Buyback Achievers	40,729	36,863	10.5
PowerShares CEF Income Composi	270,091	153,458	76.0
PowerShares Chinese Yuan Dim S	4,139	1,963	110.9
PowerShares Cleantech Portfoli	580	976	-40.6
PowerShares Convertible Securi	1,393	1,842	-24.4
PowerShares DB 3X German Bund	19,673	3,173	520.0
PowerShares DB 3X Inverse Govt	3,014	5,914	-49.0
PowerShares DB 3X Italian Trea	14,012	10,762	30.2
PowerShares DB 3X Japanese Gov	3,422	3,222	6.2
PowerShares DB 3x Long 25 Year	2,821	2,220	27.1
PowerShares DB 3X Long US Doll	2,300	13,453	-82.9
PowerShares DB 3X Short 25 Yea	3,263	2,782	17.3
PowerShares DB 3X Short US Dol	218	200	9.0
PowerShares DB Agriculture Fun	2,294,327	2,997,399	-23.5
PowerShares DB Base Metals Dou	18,062	3,333	441.9
PowerShares DB Base Metals Dou	5,768	5,188	11.2
PowerShares DB Base Metals Fun	416,786	342,078	21.8
PowerShares DB Base Metals Lon	250	200	25.0
PowerShares DB Base Metals Sho	400	2,004	-80.0
PowerShares DB Commodity Index	1,743,059	2,242,183	-22.3
PowerShares DB Crude Oil Doubl	15,170	79,002	-80.8
PowerShares DB Crude Oil Long	3,408	3,515	-3.0
PowerShares DB Crude Oil Short	796	1,549	-48.6
PowerShares DB Energy Fund	143,166	247,418	-42.1
PowerShares DB G10 Currency Ha	155,910	286,358	-45.6
PowerShares DB German Bund Fut	5,262	5,230	0.6
PowerShares DB Gold Fund	74,498	14,374	418.3
PowerShares DB Inverse Japanes	7,746	17,629	-56.1
PowerShares DB Italian Treasur	8,704	9,144	-4.8
PowerShares DB Japanese Govt B	1,700	1,950	-12.8
PowerShares DB Oil Fund	272,051	265,424	2.5
PowerShares DB Precious Metals	14,701	58,257	-74.8
PowerShares DB Silver Fund	3,627	557	551.2
PowerShares DB US Deflation ET	1,903	2,203	-13.6
PowerShares DB US Inflation ET	800	3,208	-75.1
PowerShares DB USD Index Beari	130,143.0	101,060	28.8
PowerShares DB USD Index Bulli	5,672,851	13,041,193	-56.5
PowerShares Dividend Achievers	201,516	77,368	160.5
PowerShares DWA Developed Mark	17,708	2,395	639.4
PowerShares DWA Emerging Marke	49,845	18,019	176.6
PowerShares DWA Technical Lead	179,654	43,639	311.7
PowerShares Dynamic Banking	1,254	2,744	-54.3
PowerShares Dynamic Basic Mate	5,118	471	986.6
PowerShares Dynamic Biotech &	814	1,444	-43.6
PowerShares Dynamic Build &	1,007	1,337	-24.7
PowerShares Dynamic Consumer D	12,114	12,198	-0.7
PowerShares Dynamic Consumer S	22,468	32,618	-31.1
PowerShares Dynamic Developed	1,330	2,578	-48.4

	Jan 31	Jan 13	% Chg
PowerShares Dynamic Energy	1,915	21,198	-91.0
PowerShares Dynamic Energy E &	251,719	465,655	-45.9
PowerShares Dynamic Financial	2,302	1,590	44.8
PowerShares Dynamic Food & B	17,403	1,811,136	-99.0
PowerShares Dynamic Healthcare	247	347	-28.8
PowerShares Dynamic Industrial	683	684	-0.1
PowerShares Dynamic Insurance	964	965	-0.1
PowerShares Dynamic LargeCap G	5,949	4,933	20.6
PowerShares Dynamic LargeCap V	15,478	146,233	-89.4
PowerShares Dynamic Leisure &	50,404	65,863	-23.5
PowerShares Dynamic MagniQuant	500	500	-23.5
PowerShares Dynamic Media	781,089	826,005	-5.4
PowerShares Dynamic Networking	50,581	759	6,564.2
PowerShares Dynamic Oil Servic	805,606	769,593	4.7
PowerShares Dynamic Pharmaceut	493,287	281,069	75.5
PowerShares Dynamic Retail	894,580	243,697	267.1
PowerShares Dynamic Semiconduc	4,368	5,120	-14.7
PowerShares Dynamic Software	7,231	1,554	365.3
PowerShares Dynamic Technology	1,540	1,415	8.8
PowerShares Dynamic Utilities	33,813	12,824	163.7
PowerShares Emerging Markets S	228,957	131,301	74.4
PowerShares Exchange-Traded Fu	102,987	138,654	-25.7
PowerShares Financial Preferre	252,314	486,643	-48.2
PowerShares FTSE RAFI Asia Pac	5,014	825	507.8
PowerShares FTSE RAFI Develop	16,156	3,639	344.0
PowerShares FTSE RAFI Develop	6,138	10,231	-40.0
PowerShares FTSE RAFI Emerging	128,050	36,928	246.8
PowerShares FTSE RAFI US 1000	86,712	31,789	172.8
PowerShares Fundamental Invest	5,140	3,295	56.0
PowerShares Fundamental Pure L	400	1,528	-73.8
PowerShares Fundamental Pure L	5,437	5,808	-6.4
PowerShares Fundamental Pure L	4,196	5,862	-28.4
PowerShares Fundamental Pure M	586	367	59.7
PowerShares Fundamental Pure M	622	1,516	-59.0
PowerShares Fundamental Pure M	704	2,507	-71.9
PowerShares Fundamental Pure S	505.0	505	-71.9
PowerShares Fundamental Pure S	1,755	3,245	-45.9
PowerShares Fundamental Pure S	1,643	532	208.8
PowerShares Global Clean Energ	2,219	639	247.3
PowerShares Global Emerging Ma	868	3,607	-75.9
PowerShares Global Nuclear Por	1,879	2,005	-6.3
PowerShares Global Water Portf	49,221	12,793	284.7
PowerShares Golden Dragon Halt	137,955	146,980	-6.1
PowerShares High Yield Corpora	614,626	182,223	237.3
PowerShares High Yield Dividen	72,948	338,945	-78.5
PowerShares Ibbotson Alternati	3,727	1,429	160.8
PowerShares India Portfolio	401,682	902,994	-55.5
PowerShares Insured CA Municip	7,027	4,288	63.9
PowerShares Insured National M	57,439	94,623	-39.3
PowerShares Insured NY Municip	6,853	4,079	68.0
PowerShares International Corp	23,589	6,446	265.9
PowerShares Intl Dividend Achi	386,528	567,836	-31.9
PowerShares KBW Bank Portfolio	46,750	27,102	72.5
PowerShares KBW Capital Market	100	3,902	-97.4
PowerShares KBW High Dividend	114,701	40,399	183.9
PowerShares KBW Insurance Port	19,171	19,171	183.9
PowerShares KBW International	329	325	1.2

PowerShares KBW Premium Yield	6,367	2,004	217.7
PowerShares KBW Property & C	619	2,119	-70.8
PowerShares KBW Regional Banki	20,843	8,291	151.4
PowerShares Listed Private Equ	597,791	10,776	5,447.4
PowerShares Lux Nanotech Portf	1,679	1,496	12.2
PowerShares Morningstar Stockl	336	414	-18.8
PowerShares Preferred Portfoli	492,022	225,545	118.1
PowerShares RiverFront Tactica	469	997	-53.0
PowerShares RiverFront Tactica	432	432	-53.0
PowerShares S & P 500 BuyWrite	215,054	184,072	16.8
PowerShares S & P 500 High Bet	135,976	91,451	48.7
PowerShares S & P 500 High Qua	142,348	131,370	8.4
PowerShares S & P 500 Low Vola	242,104	169,829	42.6
PowerShares S & P Emerging Mar	870	0	42.6
PowerShares S & P Internationa	16,781	0	42.6
PowerShares VRDO Tax Free Week	4,028	6,201	-35.0
PowerShares Water Resource Por	298,987	247,333	20.9
PowerShares WilderHill Clean E	566,110	687,135	-17.6
PowerShares WilderHill Progres	969	460	110.7
PowerShares XTF: Dynamic Marke	140	6,100	-97.7
PowerShares XTF: Dynamic OTC P	100	131	-23.7
PowerShares Zacks Micro Cap	2,654	713	272.2
PP & L Corporation Common Stoc	8,088,677	10,114,301	-20.0
PPG Industries, Inc. Common St	3,093,080	3,552,656	-12.9
PPL Cap Fdg Inc Senior notes	2,124	2,582	-17.7
PPL Corporation Corporate Unit	349,743	436,843	-19.9
PPL Corporation Corporate Unit	292,655	255,362	14.6
PPlus Tr GSC-2 Tr Ctf Fltg Rat	340	240	41.7
PPlus Tr Series GSG 1 Tr Ctf C	3,919	3,476	12.7
PPLUS Trust 7.00% Series SPR-1	2,685	1,115	140.8
PPlus Trust Ser CMT-1 Tr Ctf C	50	150	-66.7
PPlus Trust Ser GSC-1 Tr Ctf C	7,375	5,300	39.2
PPlus Trust Series GSG-2 Tr Ct	4,669	3,236	44.3
Praxair, Inc. Common Stock	3,104,689	3,893,748	-20.3
Precision Castparts Corporatio	2,381,052	1,918,476	24.1
Precision Drilling Corporation	1,440,609	1,834,276	-21.5
Preferred Plus Trust (Ser CZN)	673	1,269	-47.0
Preferred Plus Trust (Ser LMG)	3,045	2,083	46.2
Preferred Plus Trust Ser CTR-1	90	247	-63.6
Preferred Plus Trust Ser QWS 2	944	128	637.5
Preferred Plus Trust Series LM	2,330	3,806	-38.8
PreferredPlus Tr Ser UPC 1 Tr	601	2,459	-75.6
PreferredPlus Trust Ser FAR 1	1,019	359	183.8
Premier Bancshares, Inc. Pefe	148	304	-51.3
Premiere Global Services Inc	1,181,701	1,294,238	-8.7
Prestige Brand Holdings, Inc.	1,794,968	1,894,011	-5.2
Pretium Resources, Inc. Ordina	352,986	245,075	44.0
Primerica, Inc. Common Stock	1,153,603	1,231,049	-6.3
Primero Mining Corp. New Comm	80,285	73,172	9.7
Primus Telecommunications Grou	36,042	31,133	15.8
Principal Financial Group Inc	6,143,312	5,662,435	8.5
Principal Financial Group, Inc	4,636	10,781	-57.0
ProAssurance Corporation Commo	859,321	922,260	-6.8
Procter & Gamble Company (Th	22,543,857	29,471,170	-23.5
Progress Energy, Inc. Common S	1,893,349	1,964,182	-3.6
Progressive Corporation (The)	6,798,602	5,957,145	14.1
Progressive Waste Solutions Lt	519,885	81,818	535.4
ProLogis, Inc 6.75% Preferred	2,267	2,522	-10.1

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ProLogis, Inc 6.75% Series R C	7,309	7,014	4.2
ProLogis, Inc 6.85% Series P C	5,250.0	2,651	98.0
ProLogis, Inc Pfd Series L 6.5	1,983	2,985	-33.6
ProLogis, Inc. 6.75% Series S	4,245	4,767	-11.0
ProLogis, Inc. Common Stock	10,762,721	11,785,487	-8.7
ProLogis, Inc. Preferred Serie	384	1,741	-77.9
Promotora De Informaciones SA	868,277	1,028,270	-15.6
Promotora de Informaciones, S.	50,584	148,160	-65.9
PROS Holdings, Inc. Common Sto	737,676	692,276	6.6
ProShares 30 Year TIPS TYS Spr	17,350	0	6.6
ProShares Credit Suisse 130/30	21,357	4,100	420.9
ProShares German Sovereign Sub	845	0	420.9
ProShares Hedge Replication ET	2,147	2,524	-14.9
ProShares RAFI Long Short ETF	3,231	628	414.5
ProShares Short 20+ Year Treas	563,697.0	25,771	2,087.3
ProShares Short 30 Year TIPS T	19,001	0	2,087.3
ProShares Short 7 10 Year Trea	66,488	79,103	-15.9
ProShares Short Dow30	120,206	40,244	198.7
ProShares Short Financials	55,224	51,337	7.6
ProShares Short FTSE China 25	3,087	7,875	-60.8
ProShares Short High Yield	13,192	20,397	-35.3
ProShares Short Investment Gra	100	15,750	-99.4
ProShares Short KBW Regional B	2,016	890	126.5
ProShares Short MidCap400	7,223	54,372	-86.7
ProShares Short MSCI EAFE	17,327	153,229	-88.7
ProShares Short MSCI Emerging	2,272	150,253	-98.5
ProShares Short Oil & Gas	1,935	3,007	-35.7
ProShares Short QQQ	94,359	151,305	-37.6
ProShares Short Real Estate	3,433	4,468	-23.2
ProShares Short Russell2000	81,806	188,591	-56.6
ProShares Short <b>S &amp; P500</b>	279,395	309,004	-9.6
ProShares Short SmallCap600	1,044	3,918	-73.4
ProShares Short VIX Short Term	40,382	2,447	1,550.3
ProShares Trust Ultra VIX Shor	191,090	96,138	98.8
ProShares Trust VIX Mid-Term F	29,830	25,209	18.3
ProShares Trust VIX Short-Term	679,302	631,096	7.6
ProShares Ultra 20+ Year Treas	30,728	51,036	-39.8
ProShares Ultra 7-10 Year Trea	30,910	13,173	134.6
ProShares Ultra Basic Material	141,824	109,416	29.6
ProShares Ultra Consumer Goods	7,919	8,028	-1.4
ProShares Ultra Consumer Servi	3,093	1,355	128.3
ProShares Ultra DJ UBS Natural	2,259	16,046	-85.9
ProShares Ultra DJ-AIG Commodi	7,496	6,740	11.2
ProShares Ultra DJ-AIG Crude O	1,681,689	1,577,820	6.6
ProShares Ultra Dow30	222,954	117,007	90.5
ProShares Ultra Euro	18,236	28,498	-36.0
ProShares Ultra Financials	835,703	1,065,521	-21.6
ProShares Ultra FTSE China 25	20,990	36,123	-41.9
ProShares Ultra Gold	260,372	64,499	303.7
ProShares Ultra Health Care	15,861	45,875	-65.4
ProShares Ultra High Yield ETF	5,004	4,782	4.6
ProShares Ultra Industrials	26,801	22,697	18.1
ProShares Ultra Investment Gra	376	527	-28.7
ProShares Ultra KBW Regional B	1,284	6,324	-79.7
ProShares Ultra MidCap400	16,193	9,777	65.6
ProShares Ultra MSCI Brazil	33,167	9,121	263.6
ProShares Ultra MSCI EAFE	8,082	8,365	-3.4
ProShares Ultra MSCI Emerging	12,103	14,312	-15.4
ProShares Ultra MSCI Europe	9,757	9,138	6.8
ProShares Ultra MSCI Japan	9,407	9,731	-3.3
ProShares Ultra MSCI Mexico In	630	555	13.5
ProShares Ultra MSCI Pacific e	18,956	18,768	1.0
ProShares Ultra Oil & Gas	302,410	351,297	-13.9
ProShares Ultra QQQ	652,148	1,008,813	-35.4
ProShares Ultra Real Estate	561,279	570,354	-1.6

ProShares Ultra Russell MidCap	1,660	3,035	-45.3
ProShares Ultra Russell MidCap	6,952	6,901	0.7
ProShares Ultra Russell1000 Gr	11,638	12,821	-9.2
ProShares Ultra Russell1000 Va	7,124	7,568	-5.9
ProShares Ultra Russell2000	246,707	296,968	-16.9
ProShares Ultra Russell2000 Gr	12,415	12,041	3.1
ProShares Ultra Russell2000 Va	22,158	22,021	0.6
ProShares Ultra Russell3000	769	696	10.5
ProShares Ultra <b>S &amp; P500</b>	2,893,672	1,409,475	105.3
ProShares Ultra Semiconductors	92,443	53,501	72.8
ProShares Ultra Silver	6,200,236	5,398,460	14.9
ProShares Ultra SmallCap600	23,528	23,063	2.0
ProShares Ultra Technology	19,209	13,721	40.0
ProShares Ultra Telecommunicat	7,408	6,180	19.9
ProShares Ultra Utilities	2,057	11,689	-82.4
ProShares Ultra Yen	721	2,086	-65.4
ProShares UltraPro Dow30	18,866	35,000	-46.1
ProShares UltraPro Russell2000	94,306	102,512	-8.0
ProShares UltraPro S & P 500	557,963	472,824	18.0
ProShares UltraPro Short Russe	266,828	247,309	7.9
ProShares UltraPro Short S & P	2,652,254	2,530,171	4.8
ProShares UltraShort 3 7 Year	403	300	34.3
ProShares UltraShort Basic Mat	145,905	419,029	-65.2
ProShares UltraShort Consumer	14,017	7,065	98.4
ProShares UltraShort Consumer	48,244	48,149	0.2
ProShares UltraShort DJ UBS Na	100	3,501	-97.1
ProShares UltraShort DJ-AIG Co	6,868	3,097	121.8
ProShares UltraShort DJ-AIG Cr	214,486	216,542	-0.9
ProShares UltraShort Dow30	406,327	580,266	-30.0
ProShares UltraShort Euro	1,151,002	1,289,339	-10.7
ProShares UltraShort Financial	652,288	740,352	-11.9
ProShares Ultrashort FTSE Chin	306,217	312,163	-1.9
ProShares UltraShort Gold	370,168	373,755	-1.0
ProShares UltraShort Health Ca	33,664	12,484	169.7
ProShares UltraShort Industria	39,362	36,936	6.6
ProShares UltraShort Lehman 20	5,352,183	10,242,367	-47.7
ProShares UltraShort Lehman 7-	169,688	160,527	5.7
ProShares UltraShort MidCap400	33,270	29,729	11.9
ProShares UltraShort MSCI Braz	31,240	47,081	-33.6
ProShares UltraShort MSCI EAFE	35,942	32,427	10.8
ProShares UltraShort MSCI Emer	303,281	312,979	-3.1
ProShares UltraShort MSCI Euro	67,390	135,768	-50.4
ProShares UltraShort MSCI Japa	45,189	48,036	-5.9
ProShares UltraShort MSCI Mexi	285	220	29.5
ProShares UltraShort MSCI Paci	12,816	11,077	15.7
ProShares UltraShort Oil & G	675,874	721,416	-6.3
ProShares UltraShort QQQ	914,777	517,322	76.8
ProShares UltraShort Real Esta	637,926	592,105	7.7
ProShares UltraShort Russell M	1,129	1,521	-25.8
ProShares UltraShort Russell M	4,143	6,843	-39.5

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	Jan 31	Jan 13	% Chg
ProShares UltraShort Russell10	33,041	27,761	19.0
ProShares UltraShort Russell10	9,296	523	1,677.4
ProShares UltraShort Russell20	567,189	198,707	185.4
ProShares UltraShort Russell20	4,252	2,497	70.3
ProShares UltraShort Russell20	17,404	14,729	18.2
ProShares UltraShort Russell30	5,632	3,702	52.1
ProShares UltraShort <b>S &amp; P500</b>	7,372,098	7,593,801	-2.9

ProShares UltraShort Semicondu	60,790	11,877	411.8
ProShares UltraShort Silver	4,436,316.0	2,484,277	78.6
ProShares UltraShort SmallCap6	14,953	12,176	22.8
ProShares UltraShort Technolog	11,647	12,854	-9.4
ProShares UltraShort Telecommu	9,084	7,904	14.9
ProShares UltraShort TIPS	476	497	-4.2
ProShares UltraShort Utilities	10,866	23,231	-53.2
ProShares UltraShort Yen New	57,744	55,040	4.9
Prosperity Bancshares, Inc. Co	5,909,910	6,100,716	-3.1
Protective Life Corporation 8.	14,099	28,103	-49.8
Protective Life Corporation Ca	4,876	6,007	-18.8
Protective Life Corporation Co	4,092,957	4,338,647	-5.7
Protective Life Corporation Gt	3,961	5,469	-27.6
Protective Life Corporation PL	1,705	260	555.8
Protective Life Corporation PL	3,594	2,281	57.6
Provident Energy Ltd. Ordinary	1,156,668	759,482	52.3
Provident Financial Services,	1,752,633	2,022,576	-13.3
Provident New York Bancorp Com	820,918	852,335	-3.7
Prudential Financial Inc Jr Su	3,012	8,307	-63.7
Prudential Financial Inflation	2,035	395	415.2
Prudential Financial, Inc. Com	7,203,517	6,097,851	18.1
Prudential Public Limited Comp	759,532	453,236	67.6
Prudential Public Limited Comp	3,698	23,411	-84.2
Prudential Public Limited Comp	7,873	5,494	43.3
PS Business Parks, Inc. Common	599,779	609,247	-1.6
PS Business Parks, Inc. Deposi	600	0	-1.6
PS Business Parks, Inc. Deposi	681	856	-20.4
PS Business Parks, Inc. Deposi	9,133	5,094	79.3
PS Business Parks, Inc. Deposi	139	1,396	-90.0
PS Business Parks, Inc. Deposi	3,950	2,239	76.4
PS Business Parks, Inc. Deposi	5,449	8,672	-37.2
PT Indosat TBK American Deposi	8,074	7,591	6.4
Public Service Enterprise Grou	4,660,258	4,352,004	7.1
Public Storage Depositary Sha	11,448	8,993	27.3
Public Storage Depositary Sha	8,571	5,421	58.1
Public Storage Common Stock	2,743,091	2,821,644	-2.8
Public Storage DEP SH REPSTG P	23,491	143,405	-83.6
Public Storage Dep Shs 6.125%	7,638	4,309	77.3
Public Storage Depositary Sh r	5,004	9,845	-49.2
Public Storage Depositary Shar	17,818	15,625	14.0
Public Storage Depositary Shar	6,346	16,985	-62.6
Public Storage Depositary Shar	7,175	4,610	55.6
Public Storage Depositary Shar	7,891	9,748	-19.1
Public Storage Depositary Shar	6,686	12,884	-48.1
Public Storage Depositary Shar	2,969	4,008	-25.9
Public Storage DEPOSITARY SHS	118,588	82,881	43.1
Public Storage DEPOSITARY SHS	6,659	20,449	-67.4
Public Storage Depositary Sh R	8,203	8,897	-7.8
Public Storage Depositary Shar	7,785	4,007	94.3
Public Storage Public Storage	11,204	8,287	35.2
Pulse Electronics Corporation	2,903,796	2,944,026	-1.4
PulteGroup, Inc. Common Stock	33,951,813	32,412,339	4.7
PulteGroup, Inc. Sr Nt	13,898	15,626	-11.1
Putnam High Income Securities	2,927	25,051	-88.3
Putnam Managed Municipal Incom	6,319	5,526	14.4
Putnam Master Intermediate Inc	8,511	34,817	-75.6
Putnam Municipal Opportunities	29,547	35,512	-16.8
Putnam Premier Income Trust Co	58,640	19,386	202.5
PVH Corp. Common Stock	1,949,768	2,181,798	-10.6
Pyxis Credit Strategies Fund	47,431	87,748	-45.9
Pzena Investment Management In	313,043	373,598	-16.2
QEP Resources, Inc. Common Sto	3,991,540	4,000,420	-0.2
Qiao Xing Mobile Communication	7,844	8,370	-6.3
Qihoo 360 Technology Co. Ltd.	8,621,952	8,130,161	6.0
QR Energy, LP Common Units rep	145,413	151,753	-4.2
Quad Graphics, Inc Class A Com	3,829,152	3,321,501	15.3

Quaker Chemical Corporation Co	434,600	475,161	-8.5
Quanex Building Products Corpo	1,457,740	1,573,869	-7.4
Quanta Services, Inc. Common S	3,574,257	3,479,337	2.7
QuantShares U.S. Market Neutra	16,349	11,448	42.8
QuantShares U.S. Market Neutra	200	200	42.8
QuantShares U.S. Market Neutra	330	331	-0.3
QuantShares U.S. Market Neutra	300	200	50.0
QuantShares U.S. Market Neutra	200	200	50.0
QuantShares U.S. Market Neutra	400	200	100.0
Quantum Corporation Common Sto	7,946,701	8,141,615	-2.4
Quest Diagnostics Incorporated	3,340,285	5,225,926	-36.1
Questar Corporation Common Sto	2,151,745	2,365,328	-9.0
Quicksilver Resources Inc. Com	22,455,945	20,084,719	11.8
Quiksilver, Inc. Common Stock	5,515,766.0	5,477,285	0.7
Qwest Corporation 7.375% Notes	116,606	170,494	-31.6
Qwest Corporation 7.50% Notes	3,326	5,559	-40.2
Rackspace Hosting, Inc Common	9,340,439	10,237,205	-8.8
Radian Group Inc. Common Stock	29,973,959	28,931,800	3.6
Radioshack Corporation Common	17,812,065.0	16,309,129	9.2
RailAmerica, Inc. Common Stock	2,034,756	2,080,890	-2.2
RAIT Financial Trust 7.75% Se	6,204	10,476	-40.8
RAIT Financial Trust 8.375% Se	1,802	3,145	-42.7
RAIT Financial Trust 8.875% Se	2,521	3,692	-31.7
RAIT Financial Trust New Commo	4,973,149	5,182,748	-4.0
Ralcorp Holdings, Inc. Common	436,235	474,709	-8.1
Ralph Lauren Corporation Commo	2,949,580	2,879,446	2.4
Ramco-Gershenson Properties Tr	2,672,344	2,635,088	1.4
Ramco-Gershenson Properties Tr	8,245	9,110	-9.5
Range Resources Corporation Co	3,766,934	3,834,372	-1.8
Raymond James Financial, Inc.	2,020,661	2,304,210	-12.3
Rayonier Inc. REIT Common Stoc	4,454,882	4,222,692	5.5
Raytheon Company Common Stock	4,912,804	5,525,434	-11.1
RBS Capital Funding Trust V	64,246	43,634	47.2
RBS Capital Funding Trust VI	336	1,695	-80.2
RBS Capital Funding Trust VII	35,398	23,181	52.7
RBS Global Big Pharma Exchange	8,625	6,310	36.7
RBS Gold Trendpilot Exchange T	5,880	2,742	114.4
RBS NASDAQ 100 Trendpilot ETN	14,485	1,236	1,071.9
RBS Oil Trendpilot ETN	1,897	400	374.3
RBS US Large Cap Trendpilot ET	154,794	22,033	602.6
RBS US Mid Cap Trendpilot ETN	8,401	29,509	-71.5
RCM Strategic Global Governmen	282,458	270,795	4.3

9 Feb 2012 17:17 EDT DJ NYSE Short Interest: RealD Inc - Rydex

	Jan 31	Jan 13	% Chg
RealD Inc Common Stock	4,741,705	5,286,324	-10.3
Realty Income Corporation 7.37	6,312	6,942	-9.1
Realty Income Corporation Comm	5,578,661	5,960,804	-6.4
Realty Income Corporation Mont	21,107	16,407	28.6
Red Hat, Inc. Common Stock	5,172,448	4,298,703	20.3
Red Lion Hotels Capital Trust	459	99	363.6
Red Lions Hotels Corporation C	430,676	450,475	-4.4
Redwood Trust, Inc. Common Sto	3,517,573	4,066,739	-13.5
Reed Elsevier NV American Depo	110,918	50,285	120.6
Reed Elsevier NV PLC New ADS	159,228	128,554	23.9
Regal Beloit Corporation Commo	2,391,359	2,885,206	-17.1
Regal Entertainment Group Clas	20,859,339	21,720,988	-4.0
Regency Centers Corporation 7.	4,334	6,119	-29.2
Regency Centers Corporation 7.	2,945	2,643	11.4
Regency Centers Corporation Co	7,754,975	8,341,793	-7.0

Regency Centers Corporation Pr	1,927	42,849	-95.5
Regency Energy Partners LP Com	455,502	436,164	4.4
Regions Financial Corporation	17,964,840	20,427,124	-12.1
Regions Fing Tr III Tr Pfd Sec	25,665	19,281	33.1
Regis Corporation Common Stock	8,968,402	8,359,095	7.3
Reinsurance Group of America,	523,060	559,038	-6.4
Reliance Steel & Aluminum Co	1,234,901	1,582,496	-22.0
RenaissanceRe Holdings Ltd. 6.	21,224	27,651	-23.2
RenaissanceRe Holdings Ltd. 6.	1,348	6,085	-77.8
RenaissanceRe Holdings Ltd. Co	1,483,252	1,749,171	-15.2
Renesola Ltd. Common Shares of	5,856,537	4,645,716	26.1
Renren Inc. American Depositary	8,360,362	9,791,762	-14.6
Rentech Nitrogen Partners, L.P	100,096.0	58,671	70.6
Republic Services, Inc. Common	4,020,404	4,391,743	-8.5
ResMed Inc. Common Stock	6,970,684	8,167,359	-14.7
Resolute Energy Corporation Co	7,095,298	8,100,185	-12.4
Resolute Energy Corporation Wa	22,463	24,717	-9.1
Resource Capital Corp. Resourc	2,996,318	3,484,801	-14.0
RevenueShares ADR	585	5,822	-90.0
RevenueShares Financials Secto	200	378	-47.1
RevenueShares Large Cap	3,288.0	4,112	-20.0
RevenueShares Mid Cap	2,494	247	909.7
RevenueShares Navallier Overal	277	227	22.0
RevenueShares Small Cap	2,727	2,237	21.9
Revlon, Inc. New Common Stock	387,572	433,842	-10.7
REX American Resources Corpora	225,321	190,287	18.4
Reynolds American Inc Common S	5,401,961	6,378,673	-15.3
Rhino Resource Partners LP Com	24,801	31,861	-22.2
Rio Tinto Plc Common Stock	9,601,928	10,234,500	-6.2
Ritchie Bros. Auctioneers Inco	9,986,407	10,356,091	-3.6
Rite Aid Corporation Common St	45,919,965	51,671,726	-11.1
RLI Corp. Common Stock	1,537,410	1,581,141	-2.8
RLJ Lodging Trust Common Share	1,302,250	1,414,201	-7.9
Roadrunner Transportation Syst	253,583	277,688	-8.7
Robbins & Myers, Inc. Common	1,187,441	1,212,417	-2.1
Robert Half International Inc.	7,134,444	7,966,402	-10.4
Rockledge SectorSAM ETF	227	0	-10.4
Rock-Tenn Company Common Stock	1,897,691	1,976,797	-4.0
Rockwell Automation, Inc. Comm	2,178,610	2,298,587	-5.2
Rockwell Collins, Inc. Common	8,130,649	7,769,554	4.6
Rockwood Holdings, Inc. Common	2,109,495	2,187,785	-3.6
Rogers Communication, Inc. Com	18,265,501	20,422,855	-10.6
Rogers Corporation Common Stoc	730,276	826,921	-11.7
Rollins, Inc. Common Stock	2,189,212	2,172,619	0.8
Roper Industries, Inc. Common	3,545,884	3,535,641	0.3
Rose Rock Midstream, L.P. Comm	14,039	6,901	103.4
Rosetta Stone Rosetta Stone, I	2,128,776	2,637,407	-19.3
Rouse Properties, Inc. Common	463,836	141,540	227.7
Rowan Companies, Inc. Common S	4,824,718	4,940,299	-2.3
Royal Bank Of Canada Common St	14,813,092	17,386,107	-14.8
Royal Bank of Scotland Group P	1,873,555	1,997,702	-6.2
Royal Bank of Scotland Group P	307,419	417,929	-26.4
Royal Bank of Scotland Group P	38,775	49,565	-21.8
Royal Bank of Scotland Group P	24,452	28,747	-14.9
Royal Bank of Scotland Group P	21,099	12,344	70.9
Royal Bank of Scotland Group P	3,819	11,584	-67.0
Royal Bank of Scotland Group P	134,559	89,858	49.7
Royal Bank of Scotland Group P	67,996	67,720	0.4
Royal Bank of Scotland Group P	221,533	240,067	-7.7
Royal Bank of Scotland Group P	197,564	174,957	12.9
Royal Bank of Scotland Group P	137,933	90,567	52.3
Royal Caribbean Cruises Ltd. C	5,461,104	7,093,046	-23.0
Royal Dutch Shell PLC Royal Du	1,858,755	2,591,418	-28.3
Royal Dutch Shell PLC Royal Du	3,143,538	3,926,735	-19.9
Royce Focus Trust Inc 6.00% Cu	7,475	9,076	-17.6
Royce Micro-Cap Trust, Inc. Co	27,100	49,285	-45.0

Royce Micro-Cap Trust, Inc. Pr	635	788	-19.4
Royce Value Trust, Inc. 5.90%	442	2,807	-84.3
Royce Value Trust, Inc. Common	19,705	38,803	-49.2
RPC, Inc. Common Stock	8,788,541	6,976,095	26.0
RPM International Inc. Common	3,003,898	3,282,118	-8.5
RSC Holdings Inc. RSC Holdings	6,923,327	6,317,323	9.6
RTI International Metals, Inc.	5,358,107	5,656,888	-5.3
Ruby Tuesday, Inc. Common Stoc	5,089,869	5,159,703	-1.4
Ruddick Corporation Common Sto	2,422,740	2,686,815	-9.8
Russell 1000 High Beta ETF	411	411	-9.8
Russell 1000 High Momentum ETF	1,071	1,071	-9.8
Russell 1000 High Volatility E	210	10	2,000.0
Russell 1000 Low Beta ETF	8,570	10,014	-14.4
Russell 1000 Low Volatility ET	26,419	4,411	498.9
Russell 2000 High Beta ETF	1,102	806	36.7
Russell 2000 High Momentum ETF	436	475	-8.2
Russell 2000 Low Volatility ET	100	409	-75.6
Russell Aggressive Growth ETF	350	211	65.9
Russell Consistent Growth ETF	100	1,126	-91.1
Russell Contrarian ETF	407	430	-5.3
Russell Developed ex US High M	3,071	2,071	48.3
Russell Developed ex US Low Be	551	541	1.8
Russell Developed ex US Low Vo	1,477	1,367	8.0
Russell Equity Income ETF	17,526	1,540	1,038.1
Russell Exchange Traded Funds	304	239	27.2
Russell Growth at a Reasonable	13,060	12,631	3.4
Russell Low P E ETF	11,484	11,459	0.2
Ryder System, Inc. Common Stoc	783,035	855,458	-8.5
Rydex 2x S & P 500 ETF	6,956	4,681	48.6
Rydex CurrencyShares Australia	1,275,995	1,432,269	-10.9
Rydex CurrencyShares British P	102,983	110,945	-7.2
Rydex CurrencyShares Canadian	521,293	516,534	0.9
Rydex CurrencyShares Euro Curr	5,090,705	5,339,149	-4.7
Rydex CurrencyShares Japanese	1,005,267	820,459	22.5

9 Feb 2012 17:18 EDT DJ NYSE Short Interest: Rydex CurrencyShares - Sherwin-Williams

	Jan 31	Jan 13	% Chg
Rydex CurrencyShares Mexican P	42,078	42,929	-2.0
Rydex CurrencyShares Swedish K	6,240	8,795	-29.1
Rydex CurrencyShares Swiss Fra	287,705	336,586	-14.5
Rydex Inverse 2x S & P 500 ETF	22,493	15,032	49.6
Rydex MSCI All Country World (	1,158	1,208	-4.1
Rydex MSCI EAFE Equal Weight E	1,207	254	375.2
Rydex MSCI Emerging Markets Eq	21,597	20,357	6.1
Rydex Russell 1000 Equal Weigh	3,706	263	1,309.1
Rydex Russell 2000 Equal Weigh	3,416	3,668	-6.9
Rydex Russell Midcap Equal Wei	13,124	18,751	-30.0
Rydex Russell Top 50 ETF	2,663	1,164	128.8
Rydex S & P 500 Pure Growth ET	72,744.0	7,454	875.9
Rydex S & P 500 Pure Value ETF	61,178	547	11,084.3
Rydex S & P Equal Weight Consu	85,592	32,704	161.7
Rydex S & P Equal Weight Consu	15,730	7,694	104.4
Rydex S & P Equal Weight Energ	3,105	5,831	-46.8
Rydex S & P Equal Weight ETF	747,583	307,283	143.3
Rydex S & P Equal Weight Finan	26,047	4,176	523.7
Rydex S & P Equal Weight Healt	666,744	630,218	5.8
Rydex S & P Equal Weight Indus	17,521	30,160	-41.9
Rydex S & P Equal Weight Mater	6,526	1,809	260.8
Rydex S & P Equal Weight Techn	1,168	9,630	-87.9
Rydex S & P Equal Weight Utili	8,103	16,286	-50.2

Rydex S & P MidCap 400 Equal W	2,008	2,200	-8.7
Rydex S & P Midcap 400 Pure Gr	30,794	9,970	208.9
Rydex S & P Midcap 400 Pure Va	46,415	312	14,776.6
Rydex S & P SmallCap 600 Equal	771	1,622	-52.5
Rydex S & P Smallcap 600 Pure	109,640	3,665	2,891.5
Rydex S & P Smallcap 600 Pure	103,662	54,012	91.9
Ryland Group, Inc. (The) Commo	6,832,260	6,395,176	6.8
Sabine Royalty Trust Common St	36,421	5,350	580.8
Safe Bulkers, Inc Common Stock	244,286	268,597	-9.1
Safeguard Scientifics, Inc. Ne	1,655,888	1,707,361	-3.0
Safety First Trust Principal-P	660	1,260	-47.6
Safety First Trust Principal-P	500	274	82.5
Safety First Trust Principal-P	272	100	172.0
Safety First Trust Principal-P	400	0	172.0
Safety First Trust Principal-P	146	100	46.0
Safety First Trust Safety Firs	100	100	46.0
Safety First Trust Safety Firs	390	190	105.3
Safety First Trust Series 2009	445	619	-28.1
Safeway Inc. Common Stock	42,260,026	41,856,616	1.0
SAIC Inc Common Stock	9,708,969	8,956,761	8.4
Saks Incorporated Common Stock	31,721,499	36,577,639	-13.3
Salesforce.com Inc Common Stoc	14,470,069	14,271,855	1.4
Salient MLP and Energy Infrast	34,187	38,497	-11.2
Sally Beauty Holdings, Inc. (N	2,247,124	2,426,432	-7.4
San Juan Basin Royalty Trust C	1,332,672	891,652	49.5
Sanchez Energy Corporation Com	830,248	668,229	24.2
Sandridge Energy Inc. Common S	37,510,729	38,335,383	-2.2
SandRidge Mississippian Trust	166,967	109,853	52.0
SandRidge Permian Trust Common	41,459	40,536	2.3
Sanofi American Depositary Sha	2,765,195	1,713,097	61.4
Santander Finance Preferred SA	11,368	6,358	78.8
Santander Holdings USA, Inc. D	10,373	13,062	-20.6
SAP AG ADS	3,201,057	2,945,959	8.7
Sappi Limited Common Stock	20,029	24,778	-19.2
Sara Lee Corporation Common St	5,557,642	10,225,977	-45.7
Saratoga Investment Corp New	4,791	4,499	6.5
Sasol Ltd. American Depositary	232,883	197,715	17.8
Saturns Goldman Sachs Cap I Se	2,786	1,777	56.8
Saturns Goldman Sachs Group In	2,288	29	7,789.7
Sauer-Danfoss Inc. Common Stoc	452,502	412,693	9.6
Saul Centers, Inc. Common Stoc	219,209	239,857	-8.6
Saul Centers, Inc. Depositary	756	1,095	-31.0
SCANA Corporation Common Stock	4,220,183	3,805,282	10.9
Scana Corporation SCANA CORPOR	5,028	3,588	40.1
Schawk, Inc. Common Stock	249,807	265,680	-6.0
Schiff Nutrition International	527,323	559,313	-5.7
Schlumberger N.V. Common Stock	13,875,326	14,960,457	-7.3
Schwab Emerging Markets Equity	124,936	104,838	19.2
Schwab Intermediate-Term U.S.	15,969	121,604	-86.9
Schwab International Equity ET	88,182	52,636	67.5
Schwab International Small-Cap	37,615	26,038	44.5
Schwab Short-Term U.S. Treasur	10,869	4,962	119.0
Schwab U.S. Broad Market ETF	114,325	99,599	14.8
Schwab U.S. Large-Cap ETF	178,069	99,210	79.5
Schwab U.S. Large-Cap Growth E	70,597	88,499	-20.2
Schwab U.S. Large-Cap Value ET	16,259	49,807	-67.4
Schwab U.S. Mid Cap ETF	100,501	96,149	4.5
Schwab U.S. REIT ETF	56,716	197,780	-71.3
Schwab U.S. Small-Cap ETF	83,805	117,937	-28.9
Schwab U.S. TIPs ETF	52,133	26,533	96.5
Schwab US Aggregate Bond ETF	9,976	116,601	-91.4
Schwab US Dividend Equity ETF	350,415	48,631	620.6
Schweitzer-Mauduit Internation	599,778	604,390	-0.8
Scorpio Tankers Inc. Common Sh	1,823,372	1,821,012	0.1
Scotts Miracle-Gro Company (Th	6,027,265	6,920,405	-12.9
Scripps Networks Interactive,	3,636,983	4,237,424	-14.2

SeaBright Holdings, Inc. Commo	476,628	515,437	-7.5
SEACOR Holdings Inc. Common St	306,080	348,370	-12.1
SeaCube Container Leasing Ltd.	399,789	417,629	-4.3
Seadrill Limited Ordinary Shar	7,081,734	6,982,990	1.4
Sealed Air Corporation Common	2,417,105	2,719,641	-11.1
Sealy Corporation 8% Senior Se	6,668.0	6,500	2.6
Sealy Corporation Common Stock	13,302,668.0	13,332,019	-0.2
Seaspan Corporation 9.50% Seri	8,552	8,965	-4.6
Seaspan Corporation Seaspan Co	1,958,066	2,738,025	-28.5
Select Asset Inc. Corporate Ba	2,156	1,352	59.5
Select Asset Inc. Select Asset	1,339	4,295	-68.8
Select Medical Holdings Corpor	2,772,701.0	2,982,349	-7.0
Selective Insurance Group, Inc	1,932	3,392	-43.0
Semgroup Corporation Class A C	1,436,368	1,602,750	-10.4
SemGroup Corporation Warrant E	800	952	-16.0
Semiconductor Manufacturing I	236,519	253,105	-6.6
Sempra Energy Common Stock	3,687,051	3,310,399	11.4
Senior Housing Properties Trus	2,427,912.0	2,588,668	-6.2
Sensata Technologies Holding N	2,957,968	2,844,980	4.0
Sensient Technologies Corporat	1,128,033	1,285,445	-12.2
Sequans Communications S.A. Am	1,219,471	1,041,627	17.1
Service Corporation Internatio	5,980,522	6,281,901	-4.8
ShangPharma Corporation Americ	2,715	2,974	-8.7
Shaw Communications Inc. Commo	2,658,456	2,305,343	15.3
Shaw Group Inc. (The) Common S	2,180,000	2,543,850	-14.3
Sherwin-Williams Company (The)	2,845,856	2,699,535	5.4

9 Feb 2012 17:18 EDT DJ NYSE Short Interest: Shinhan Fin - SPDR S & P Health Care

	Jan 31	Jan 13	% Chg
Shinhan Financial Group Co Ltd	151,110	85,523	76.7
Ship Finance International Lim	3,880,621	3,893,389	-0.3
Short Basic Materials	1,894	120	1,478.3
Short Term Municipal Bond Stra	100	1,046	-90.4
Siemens AG American Depository	2,104,178	2,397,467	-12.2
Signet Jewelers Limited Common	2,688,910	3,203,714	-16.1
Silver Wheaton Corp Common Sha	5,845,081	5,358,020	9.1
Silvercorp Metals Inc Ordinary	8,818,745	9,082,040	-2.9
Simcere Pharmaceutical Group S	129,690	138,859	-6.6
Simon Property Group, Inc. Com	6,604,544	6,619,984	-0.2
Simon Property Group, Inc. Sim	510	590	-13.6
Simpson Manufacturing Company,	1,575,658	1,659,399	-5.0
Sims Metal Management Ltd Spon	438,621	279,876	56.7
Singapore Fund, Inc. (The) Com	10,702	5,564	92.3
SINOPEC Shanghai Petrochemical	31,004	27,057	14.6
Six Flags Entertainment Corpor	3,252,305.0	3,723,544	-12.7
SJW Corporation Common Stock	406,011	418,917	-3.1
SK Telecom Corporation, Ltd. C	842,398	1,047,225	-19.6
Skechers U.S.A., Inc. Common S	7,515,177	7,240,877	3.8
Skilled Healthcare Group, Inc.	1,206,383	1,365,766	-11.7
Skyline Corporation Common Sto	471,703	471,205	0.1
SL Green Realty Corporation 7.	18,684	18,467	1.2
SL Green Realty Corporation 7.	1,783	3,270	-45.5
SL Green Realty Corporation Co	5,374,511	5,521,740	-2.7
SM Energy Company Common Stock	2,865,854	2,777,383	3.2
Smith & Nephew SNATS, Inc. C	850,348	856,951	-0.8
Smithfield Foods, Inc. Common	12,590,336	12,657,004	-0.5
Snap-On Incorporated Common St	1,421,807	1,157,773	22.8
Sociedad Quimica y Minera S.A.	1,115,685	1,219,766	-8.5
Solarwinds, Inc. Common Stock	4,824,901	4,641,846	3.9
Solera Holdings, Inc. Solera H	732,481	726,256	0.9

Solutia Inc. Solera H	732,481	726,256	0.9
Solutia Inc New Co	3,164,725	3,154,920	0.3
Solutia Inc Wt Exp 12/31/2013	3,820	3,288	16.2
Sonic Automotive, Inc. Common	8,193,703	8,463,377	-3.2
Sonoco Products Company Common	3,337,665	3,509,099	-4.9
Sony Corporation Common Stock	4,477,257	5,902,231	-24.1
Sotheby's Common Stock	4,678,301	4,211,901	11.1
SouFun Holdings Limited Americ	1,409,901	1,902,547	-25.9
Source Capital, Inc. Common St	71,644	71,429	0.3
Source Capital, Inc. Preferred	1,536	832	84.6
South Jersey Industries, Inc.	1,067,153	1,179,937	-9.6
Southern Company (The) Common	11,743,846	12,888,468	-8.9
Southern Copper Corporation Co	10,236,782	7,569,862	35.2
Southern Union Company Common	2,362,572	1,154,414	104.7
Southwest Airlines Company Com	20,157,071	23,242,866	-13.3
Southwest Gas Corporation Comm	1,232,515	1,304,276	-5.5
Southwestern Energy Company Co	9,186,778	8,078,212	13.7
Sovran Self Storage, Inc. Comm	994,137	912,437	9.0
Spansion Inc Common Stock Clas	2,202,150	2,269,859	-3.0
Spartech Corporation Common St	712,385	736,770	-3.3
Sparton Corporation Common Sto	7,986	3,883	105.7
SPDR Barclays Aggregate Bond E	314	18,558	-98.3
SPDR Barclays Capital Converte	493,104	175,842	180.4
SPDR Barclays Capital Emerging	18,537	58,760	-68.5
SPDR Barclays Capital High Yie	7,405,386	6,266,061	18.2
SPDR Barclays Capital Intermed	48,900	44,411	10.1
SPDR Barclays Capital Internat	21,574	3,557	506.5
SPDR Barclays Capital Investme	300	9,505	-96.8
SPDR Barclays Capital Issuer S	11,525	7,432	55.1
SPDR Barclays Capital Long Ter	1,459	77,293	-98.1
SPDR Barclays Capital Mortgage	8,566	6,926	23.7
SPDR Barclays Capital Short Te	5,570	28,248	-80.3
SPDR Barclays Capital Short Te	2,909	8,811	-67.0
SPDR Barclays Capital Short Te	300	100	200.0
SPDR Barclays Capital TIPS ETF	65,751	64,807	1.5
SPDR DB International Governme	60,741	77,027	-21.1
SPDR DJ Euro STOXX 50 Etf	72,119	127,254	-43.3
SPDR DJ STOXX 50 Etf	9,711	7,437	30.6
SPDR DJ Wilshire Global Real E	59,168	144,730	-59.1
SPDR DJ Wilshire Intl Real Est	605,586	292,078	107.3
SPDR DJ Wilshire Large Cap ETF	2,000	185,464	-98.9
SPDR DJ Wilshire Mid Cap ETF	13,008	7,404	75.7
SPDR DJ Wilshire REIT ETF	175,043	244,510	-28.4
SPDR DJ Wilshire Total Market	601	1,876	-68.0
SPDR Dow Jones Industrial Aver	10,961,675	12,426,886	-11.8
SPDR FTSE/Macquarie GI 100 ETF	46,782	47,634	-1.8
SPDR Global Dow ETF (based on	10,012	8,869	12.9
SPDR Gold Trust	17,275,195	19,600,456	-11.9
SPDR Lehman 1-3 Month T-Bill E	394,777	372,943	5.9
SPDR Lehman Intermediate Term	164	471	-65.2
SPDR Lehman Intl Treasury Bd	155,693	482,925	-67.8
SPDR Lehman Long Term Treasury	3,014	4,518	-33.3
SPDR Lehman Municipal Bond	516,592	147,590	250.0
SPDR Lehman New York Municipal	11,716	4,718	148.3
SPDR Lehman Short Term Municip	101,453	120,005	-15.5
SPDR MidCap Trust Series I	8,949,084	9,403,537	-4.8
SPDR MS Technology	31,540	2,214	1,324.6
SPDR MSCI ACWI ex-US ETF	14,405	17,137	-15.9
SPDR Nuveen Barclays Capital B	13,308	4,302	209.3
SPDR Nuveen Barclays Capital C	1,950	13,384	-85.4
SPDR Nuveen S & P High Yield M	8,766	8,789	-0.3
SPDR Russell/Nomura PRIME Japa	10,862	7,207	50.7
SPDR Russell/Nomura Small Cap	3,914	2,888	35.5
SPDR S & P 400 Mid Cap Growth	827	840	-1.5
SPDR S & P 400 Mid Cap Value E	1,234	1,364	-9.5
SPDR S & P 500	289,628,960	313,206,118	-7.5

SPDR S & P 500 Growth ETF (bas	772	911	-15.3
SPDR S & P 500 Value ETF (base	1,717	2,411	-28.8
SPDR S & P 600 Small Cap ETF (	16,556	10,752	54.0
SPDR S & P 600 Small Cap Growt	2,380	1,349	76.4
SPDR S & P 600 Small Cap Value	25,760	6,072	324.2
SPDR S & P Aerospace & Defen	487	1,841	-73.5
SPDR S & P Bank ETF	2,618,759	8,111,507	-67.7
SPDR S & P BRIC 40	48,610	340,264	-85.7
SPDR S & P Capital Markets ETF	1,164,333	1,171,460	-0.6
SPDR S & P China ETF	25,623	146,353	-82.5
SPDR S & P Dividend ETF	419,156	347,389	20.7
SPDR S & P Emerging Asia Pacif	60,937	4,334	1,306.0
SPDR S & P Emerging Europe ETF	12,183	13,845	-12.0
SPDR S & P Emerging Latin Amer	2,274	4,264	-46.7
SPDR S & P Emerging Markets Di	43,563	37,389	16.5
SPDR S & P Emerging Markets ET	14,192	11,901	19.3
SPDR S & P Emerging Markets Sm	185,625	146,647	26.6
SPDR S & P Global Natural Reso	69,748	101,927	-31.6
SPDR S & P Health Care Equipme	5,190	1,245	316.9

9 Feb 2012 17:18 EDT DJ NYSE Short Interest: SPDR S & P Health Care - SunCoke Energy

	Jan 31	Jan 13	% Chg
SPDR S & P Health Care Service	1,320	373	253.9
SPDR S & P Insurance ETF	781,010	825,080	-5.3
SPDR S & P International Consu	23,908	18,024	32.6
SPDR S & P International Consu	2,083	496	320.0
SPDR S & P International Divid	171,746	301,534	-43.0
SPDR S & P International Energ	1,841	648	184.1
SPDR S & P International Finan	2,142	1,660	29.0
SPDR S & P International Healt	16,488	2,690	512.9
SPDR S & P International Indus	1,081	79,288	-98.6
SPDR S & P International Mater	935	934	0.1
SPDR S & P International Mid C	18,181	1,778	922.6
SPDR S & P International Small	124,693	310,874	-59.9
SPDR S & P International Techn	319	266	19.9
SPDR S & P International Telec	3,679	1,142	222.2
SPDR S & P International Utili	6,378	19,573	-67.4
SPDR S & P Metals & Mining E	3,908,199	5,676,169	-31.1
SPDR S & P Middle East & Afr	15,332	260	5,796.9
SPDR S & P Mortgage Finance ET	134	134	5,796.9
SPDR S & P Oil & Gas Explor	23,403,110	32,625,425	-28.3
SPDR S & P Pharmaceuticals ETF	66,683	109,627	-39.2
SPDR S & P Regional Banking ET	37,080,757	46,891,260	-20.9
SPDR S & P Retail ETF	43,329,903	55,321,578	-21.7
SPDR S & P Russia ETF	20,013	13,563	47.6
SPDR S & P Semiconductor ETF	77,719	278,301	-72.1
SPDR S & P Small Cap Emerging	504	0	-72.1
SPDR S & P Software & Servic	5,709	2,528	125.8
SPDR S & P Telecom ETF	1,218	1,065	14.4
SPDR S & P Transportation ETF	4,206	362	1,061.9
SPDR S & P VRDO Municipal Bond	6,160	202	2,949.5
SPDR S & P World ex-US ETF	18,411	11,425	61.1
SPDR Select Sector Fund - Cons	22,073,119	25,571,491	-13.7
SPDR Select Sector Fund - Cons	14,423,821	18,807,184	-23.3
SPDR Select Sector Fund - Ener	43,722,925	52,438,354	-16.6
SPDR Select Sector Fund - Fina	127,173,695	181,616,845	-30.0
SPDR Select Sector Fund - Heal	29,126,641	29,303,824	-0.6
SPDR Select Sector Fund - Indu	27,299,831	32,253,390	-15.4
SPDR Select Sector Fund - Tech	16,861,624	20,212,797	-16.6
SPDR Select Sector Fund - Util	11,353,298	14,170,428	-19.9

SPDR Series Trust SPDR S & P	1,519,115	1,526,322	-0.5	
SPDR Series Trust SPDR Homebui	11,012,069	13,468,142	-18.2	
SPDR Series Trust SPDR S & P O	1,006,237	706,570	42.4	
SPDR Wells Fargo Preferred Sto	15,540	26,598	-41.6	
Special Opportunities Fund, In	2,086	1,669	25.0	
Spectra Energy Corp Common Sto	11,972,822	11,870,644	0.9	
Spectra Energy Partners, LP Co	302,034	250,546	20.6	
Spectrum Brands Holdings, Inc.	1,791,308	1,800,818	-0.5	
Speedway Motorsports, Inc. Com	752,828	760,980	-1.1	
Spirit Aerosystems Holdings, I	4,843,887	4,381,663	10.5	
Sprint Nextel Corporation Com	65,234,360	79,320,833	-17.8	
Sprott Physical Gold Trust ETV	1,210,352	1,391,244	-13.0	
Sprott Physical Silver Trust E	177,212	1,173,151	-84.9	
SPX Corporation Common Stock	682,426	759,367	-10.1	
St. Joe Company (The) Common S	16,252,755	15,623,778	4.0	
St. Jude Medical, Inc. Common	5,501,110	6,137,178	-10.4	
Stag Industrial, Inc. Common S	658,505	725,622	-9.2	
Stag Industrial, Inc. Preferre	541	1,195	-54.7	
Stage Stores, Inc. Common Stoc	4,413,344	4,821,165	-8.5	
StanCorp Financial Group, Inc.	2,342,529	2,511,212	-6.7	
Standard Motor Products, Inc.	768,411	763,642	0.6	
Standard Pacific Corp Common S	27,044,726	25,458,321	6.2	
Standard Register Company (The	432,959	398,131	8.7	
Standex International Corporat	310,952	322,337	-3.5	
Stanley Black & Decker, Inc	236,140	248,830	-5.1	
Stanley Black & Decker, Inc.	5,586,789	5,905,995	-5.4	
Stantec Inc Common Stock	178,235	163,984	8.7	
Star Gas Partners, L.P. Common	36,290.0	23,986	51.3	
StarTek, Inc. Common Stock	47,740	31,563	51.3	
Starwood Hotels & Resorts Wo	8,133,231	11,454,217	-29.0	
STARWOOD PROPERTY TRUST, INC.	3,840,596	3,737,014	2.8	
State Street Corporation Commo	6,716,968	8,752,974	-23.3	
Statoil ASA	4,555,946	4,817,393	-5.4	
Steelcase Inc. Common Stock	2,820,230	2,717,280	3.8	
Steinway Musical Instruments,	173,715	187,167	-7.2	
Stepan Company Common Stock	277,620	286,352	-3.0	
Stepan Company Preferred Stock	300	100	200.0	
STERIS Corporation Common Stoc	5,648,504	5,556,183	1.7	
Sterling Bancorp Common Stock	1,448,243	1,451,309	-0.2	
Sterlite Industries (India) Li	3,506,672	3,780,574	-7.2	
Stewart Information Services C	1,445,484	1,391,422	3.9	
Stifel Financial Corporation C	2,611,085	2,667,810	-2.1	
Stillwater Mining Company Comm	12,314,857	12,627,856	-2.5	
STMicroelectronics N.V. Common	1,778,925	2,037,185	-12.7	
Stone Energy Corporation Commo	2,982,707.0	3,140,883	-5.0	
Stone Harbor Emerging Markets	10,648	9,045	17.7	
StoneMor Partners L.P. Common	200,087	196,017	2.1	
Stoneridge, Inc. Common Stock	1,061,193	1,207,463	-12.1	
STR Holdings, Inc Common Stock	4,986,585	5,257,421	-5.2	
Strategic Global Income Fund,	3,285	5,427	-39.5	
Strategic Hotels & Resorts	7,703,588	8,687,608	-11.3	
Strategic Hotels & Resorts I	6,091	2,500	143.6	
Strategic Hotels & Resorts I	11,190	11,735	-4.6	
Strategic Hotels & Resorts I	1,504	2,959	-49.2	
Structured Products Corp 6.00	1,357	1,403	-3.3	
Structured Products Corp 6.25	1,845	74	2,393.2	
Structured Products Corp 6.375	727	3,817	-81.0	
Structured Products Corp 6.7%	229	20,666	-98.9	
Structured Products Corp 8.10	279	279	-98.9	
Structured Products Corp 8.205	383	7,156	-94.6	
Structured Products Corp 8.5%	1,672	1,226	36.4	
Structured Products Corp. 6.40	109	116	-6.0	
Structured Products Corp. 8.20	2,760	3,027	-8.8	
Structured Products Cp by US W	710	855	-17.0	
Structured Products Inc 7.4% C	13,705	15,697	-12.7	
Structured Products Morgan Sta	100	150	-33.3	

Structures Products Cp 8% CorT	332	534	-37.8
Stryker Corporation Common Sto	5,623,775	7,156,554	-21.4
Sturm, Ruger & Company, Inc.	1,700,763	1,659,071	2.5
Suburban Propane Partners, L.P	362,004	332,291	8.9
SuccessFactors, Inc. Common St	4,487,103	4,345,561	3.3
Sumitomo Mitsui Financial Grou	2,664,609	265,551	903.4
Summit Hotel Properties, Inc.	926,235	989,561	-6.4
Summit Hotel Properties, Inc.	1,053	3,107	-66.1
Sun Communities, Inc. Common S	831,984	1,120,276	-25.7
Sun Life Financial Inc. Common	2,419,294	2,406,219	0.5
SunCoke Energy, Inc. Common St	5,883,707	2,359,915	149.3

9 Feb 2012 17:19 EDT DJ NYSE Short Interest: Suncor Energy - Teucrium Sugar Fund ETV

	Jan 31	Jan 13	% Chg
Suncor Energy Inc. Common Sto	5,138,724	7,427,107	-30.8
Sunoco Logistics Partners LP C	1,430,325	1,542,028	-7.2
Sunoco, Inc. Common Stock	6,742,956	9,806,972	-31.2
Sunrise Senior Living, Inc. Co	8,171,876	8,306,088	-1.6
Sunstone Hotel Investors, Inc.	5,160,600	5,777,322	-10.7
Sunstone Hotel Investors, Inc.	7,643	3,031	152.2
Sunstone Hotel Investors, Inc.	23,303	27,764	-16.1
Suntech Power Holdings Co., LT	15,732,547	16,271,234	-3.3
SunTrust Banks, Inc. Class A W	1,905	1,800	5.8
SunTrust Banks, Inc. Class B W	4,610	4,410	4.5
SunTrust Banks, Inc. Common St	10,961,581	11,169,337	-1.9
SunTrust Banks, Inc. Dep Shs r	95	1,008	-90.6
SunTrust Banks, Inc. Suntrust	99,290	95,610	3.8
Superior Energy Services, Inc.	23,154,821	23,507,648	-1.5
Superior Industries Internatio	864,863	881,529	-1.9
SuperValu Inc. Common Stock	65,896,446	60,372,639	9.1
Susquehanna Cap I Tr Pfd Secs	2,306	1,504	53.3
Swift Energy Company (Holding	3,266,734	3,653,611	-10.6
Swift Transportation Company C	4,135,208	4,737,199	-12.7
Swiss Helvetia Fund, Inc. (The	5,272	3,137	68.1
SWS Group, Inc. Common Stock	878,791	921,923	-4.7
Symetra Financial Corporation	1,747,313	1,837,041	-4.9
Symmetry Medical Inc Common St	1,563,857	1,604,233	-2.5
Syngenta AG Common Stock	147,115	219,317	-32.9
Synnex Corporation Common Stoc	2,146,895	2,055,656	4.4
Synovus Financial Corp. Common	58,936,881	63,432,547	-7.1
Synovus Financial Corporation	25,297	32,018	-21.0
SYNTHETIC FIXED FLOATING RATE	1,700	0	-21.0
Synthetic Fixed-Inc STRATS STR	436	0	-21.0
Synthetic Fixed-Income Securit	525	2,175	-75.9
Synthetic Fixed-Income Securit	631	2,068	-69.5
Synthetic Fixed-Income Securit	987	1,000	-1.3
Synthetic Fixed-Income Securit	5	98	-94.9
Synthetic Fixed-Income Securit	588	88	568.2
Synthetic Fixed-Income Securit	4	116	-96.6
Synthetic Fixed-Income Securit	342	842	-59.4
Synthetic Fixed-Income STRATS	397	0	-59.4
Sysco Corporation Common Stock	21,947,899	21,709,533	1.1
Systemax Inc. Common Stock	744,576	755,960	-1.5
SYSWIN Inc. American Deposit	2,955	67,241	-95.6
Taiwan Fund, Inc. (The) Common	7,176	13,722	-47.7
Taiwan Semiconductor Manufactu	20,582,182	20,856,241	-1.3
TAL Education Group American D	108,923	224,279	-51.4
TAL International Group, Inc.	3,208,430	3,364,966	-4.7
Talbots, Inc. (The) Common Sto	12,425,418	12,747,273	-2.5
Talisman Energy Inc. Common St	1,555,408	1,919,463	-19.0

TAM S.A. TAM S.A. American Dep	2,927,397	2,788,466	5.0
Tanger Factory Outlet Centers,	5,451,658	6,602,670	-17.4
Taomee Holdings Limited Americ	460,851	465,821	-1.1
Targa Resources Partners LP Co	545,822	412,274	32.4
Targa Resources, Inc. Common S	1,122,337	1,064,023	5.5
Target Corporation Common Stoc	7,103,795	7,713,656	-7.9
Tata Communications Limited Am	185,437	110,482	67.8
Tata Motors Ltd Am	185,437	110,482	67.8
Tata Motors Li	6,994,835	6,502,218	7.6
Taubman Centers, Inc. 7.625% S	3,684	3,796	-3.0
Taubman Centers, Inc. Common S	2,747,738	2,891,786	-5.0
Taubman Centers, Inc. Preferre	5,433.0	4,228	28.5
TC PipeLines, LP Common Units	198,165	207,442	-4.5
TCF Financial Corporation 10.7	8,224	4,919	67.2
TCF Financial Corporation Comm	9,604,201	11,533,334	-16.7
TCF Financial Corporation TCF	200	200	-16.7
TCW Strategic Income Fund, Inc	57,044	95,360	-40.2
TE Connectivity Ltd. New Switz	2,110,694	3,224,102	-34.5
Team Health Holdings, Inc. Tea	1,197,303	1,290,203	-7.2
Team, Inc. Common Stock	513,556	548,650	-6.4
Teavana Holdings, Inc. Common	6,361,154	6,487,960	-2.0
Teck Resources Ltd Ordinary Sh	3,757,690	4,227,351	-11.1
TECO Energy, Inc. Common Stock	8,479,165	7,637,421	11.0
Teekay Corporation Common Stoc	1,254,587	1,513,383	-17.1
Teekay LNG Partners L.P.	454,355	343,806	32.2
Teekay Offshore Partners L.P.	747,623	664,853	12.4
Teekay Tankers Ltd.	3,450,267	3,500,987	-1.4
Tejon Ranch Co Common Stock	429,002	457,550	-6.2
Tele Celular Sul Participacoes	3,417,165	3,143,169	8.7
Tele Norte Leste Participacoes	6,794,136	6,483,023	4.8
Telecom Argentina SA	909,441	917,074	-0.8
Telecom Corporation of New Zea	359,050	325,620	10.3
Telecom Italia S.P.A. New	449,261	372,979	20.5
Telecom Italia S.P.A. New	599,935	440,697	36.1
Teledyne Technologies Incorpor	954,240	962,471	-0.9
Teleflex Incorporated Common S	1,100,265	1,073,726	2.5
Telefonica Brasil, S.A. ADS	2,165,666	2,611,083	-17.1
Telefonica SA Common Stock	2,451,254	2,319,897	5.7
Telephone and Data Systems, In	4,334,555	0	5.7
Telephone and Data Systems, In	6,665	20,872	-68.1
Telephone and Data Systems, In	2,873	4,484	-35.9
Telephone and Data Systems, In	4,415	4,644	-4.9
TELUS Corporation Common Stock	1,140,869	962,275	18.6
Temple-Inland Inc. Common Stoc	7,698,091	6,836,728	12.6
Templeton Dragon Fund, Inc. Co	16,803	32,930	-49.0
Templeton Emerging Markets Fun	37,420	57,885	-35.4
Templeton Emerging Markets Inc	231,082	123,685	86.8
Templeton Global Income Fund,	70,715	183,553	-61.5
Templeton Russia and East Euro	4,803	3,691	30.1
Tempur-pedic International Inc	12,213,334	13,190,085	-7.4
Tenaris S.A. American Deposita	3,718,235	3,384,879	9.8
Tenet Healthcare Corporation C	28,258,925	31,396,363	-10.0
Tennant Company Common Stock	812,607	819,693	-0.9
Tenneco Inc. Common Stock	4,360,040	4,492,440	-2.9
Tennessee Valley Authority	2,819	3,922	-28.1
Tennessee Valley Authority Com	8,450	5,071	66.6
Teradata Corporation Common St	5,014,928	5,052,123	-0.7
Teradyne, Inc. Common Stock	20,833,493	21,229,249	-1.9
Terex Corporation Common Stock	20,102,758	16,624,376	20.9
Ternium S.A. Ternium S.A. Amer	296,630	328,719	-9.8
Terra Nitrogen Company, L.P. C	150,173	135,183	11.1
Terreno Realty Corporation Com	286,342	343,926	-16.7
Tesoro Corporation Common Stoc	13,821,336	15,491,527	-10.8
Tesoro Logistics LP Common Uni	118,703	74,202	60.0
Tetra Technologies, Inc. Commo	3,028,166	3,163,006	-4.3
Teucrium Corn Fund ETV	178,075	134,933	32.0

Teucrium Crude Oil Fund Exchan	400	362	10.5
Teucrium Natural Gas ETV	4,330	634	583.0
Teucrium Soybean Fund ETV	338	678	-50.1
Teucrium Sugar Fund ETV	400	400	-50.1

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	Jan 31	Jan 13	% Chg
Teucrium Wheat Fund ETV	1,530	2,320	-34.1
Texas Industries, Inc. Common	4,982,602	5,091,006	-2.1
Texas Pacific Land Trust Commo	16,285	16,045	1.5
Textainer Group Holdings Limit	921,689	1,089,175	-15.4
Textron Inc. Common Stock	13,103,828	14,170,261	-7.5
Thai Fund, Inc. (The) Common S	12,493	4,881	156.0
The Active Network, Inc. Commo	1,410,645	1,663,107	-15.2
The AES Corporation Common Sto	7,737,045	11,371,036	-32.0
The Blackstone Group L.P. Comm	7,745,432	9,414,343	-17.7
The Cash Store Financial Servi	11,575	10,200	13.5
The Cushing MLP Total Return F	970,763	988,820	-1.8
The Denali Fund Inc	7,784	8,402	-7.4
The European Equity Fund, Inc.	6,431	6,699	-4.0
The Gabelli Healthcare & Wel	4,420	5,288	-16.4
The GDL Fund Series B Cumulati	300	1,865	-83.9
The Hershey Company Common Sto	4,240,560	4,643,685	-8.7
The Travelers Companies, Inc.	6,214,663	5,268,582	18.0
Theragenics Corporation Common	24,378	35,768	-31.8
Thermo Fisher Scientific Inc C	3,593,613	3,976,827	-9.6
Thermon Group Holdings, Inc. C	794,495.0	601,503	32.1
Thomas & Betts Corporation C	533,066	694,909	-23.3
Thompson Creek Metals Company	11,507,063	11,330,514	1.6
Thomson Reuters Corp Ordinary	11,128,172	9,551,648	16.5
Thor Industries, Inc. Common S	3,761,166	4,122,836	-8.8
Tidewater Inc. Common Stock	4,390,755	4,685,010	-6.3
Tiffany & Co. Common Stock	5,201,984	6,591,402	-21.1
Tim Hortons Inc. Common Shares	426,449	375,371	13.6
Time Warner Cable Inc Common S	8,590,845	7,910,705	8.6
Time Warner Inc. New Common St	34,345,870	37,414,201	-8.2
Timken Company (The) Common St	1,140,100	1,221,272	-6.6
Titan International, Inc. Comm	10,325,278	10,356,760	-0.3
Titanium Metals Corporation Co	5,214,628	5,224,368	-0.2
TJX Companies, Inc. (The) Comm	5,503,102	5,978,656	-8.0
TMS International Corp. Class	370,604	416,910	-11.1
TNS, Inc. Common Stock	761,853	851,623	-10.5
Toll Brothers Inc. Common Stoc	10,848,712	10,619,804	2.2
Tootsie Roll Industries, Inc.	2,664,034	2,622,934	1.6
Torch Energy Royalty Trust Com	92,268	121,458	-24.0
Torchmark Cap Tr III Tr Pfd Se	1,155	1,680	-31.3
Torchmark Corporation Common S	3,468,135	3,295,347	5.2
Toro Company (The) Common Stoc	335,732	520,586	-35.5
Toronto Dominion Bank (The) Co	3,750,141	3,694,478	1.5
Tortoise Capital Resources Cor	19,321	13,276	45.5
Tortoise Energy Capital Corpor	111,840	33,372	235.1
Tortoise Energy Capital Corpor	186	191	-2.6
Tortoise Energy Infrastructure	17,635	108,134	-83.7
Tortoise Energy Infrastructure	2,206	4,078	-45.9
Tortoise MLP Fund, Inc. Common	147,946	157,085	-5.8
Tortoise North American Energy	12,003	2,149	458.5
Tortoise Pipeline & Energy F	10,861	15,582	-30.3
Tortoise Power and Energy Infr	2,302	3,339	-31.1
Total S.A.	7,319,448	7,651,172	-4.3
Total System Services, Inc. Co	1,754,759	2,663,909	-34.1

Tower International, Inc. Comm	193,999	200,424	-3.2
Towers Watson & Co Common St	461,210	523,181	-11.8
Toyota Motor Corporation Commo	1,152,580	1,511,340	-23.7
TransAlta Corporation Ordinary	3,266,312	2,658,993	22.8
Transamerica Income Shares, In	6,201	3,931	57.7
Transatlantic Holdings, Inc. C	561,670	837,379	-32.9
Transcanada Corporation (Holdi	2,658,793	3,143,099	-15.4
Transcontinental Realty Invest	1,489	2,157	-31.0
Transdigm Group Incorporated T	491,071	641,758	-23.5
Transmontaigne Partners L.P. T	17,747	20,687	-14.2
Transocean Ltd (Switzerland) C	5,810,169	3,714,676	56.4
Transportadora de Gas del Sur	21,531	51,003	-57.8
TRC Companies, Inc. Common Sto	483,166	511,742	-5.6
Tredegar Corporation Common St	667,684	676,061	-1.2
Treehouse Foods, Inc. Common S	1,700,189	1,686,246	0.8
Trex Company, Inc. Common Stoc	2,467,962	2,639,578	-6.5
Tri Continental Corporation Co	961,595	964,270	-0.3
Tri Continental Corporation Pr	139	27	414.8
Triangle Capital Corporation C	933,775	760,045	22.9
TrimTabs Float Shrink ETF	1,364	100	1,264.0
Trina Solar Limited Sponsored	14,436,959	15,582,648	-7.4
Trinity Industries, Inc. Commo	4,434,814	5,071,963	-12.6
Triple-S Management Corporatio	557,650	568,198	-1.9
Triumph Group, Inc. Common Sto	2,651,365	3,001,588	-11.7
TrueBlue, Inc. Common Stock	1,444,976	1,358,543	6.4
Trust Cfts 2002 1 Bear Stearns	449	1,354	-66.8
TRW Automotive Holdings Corpor	3,577,373	3,582,978	-0.2
Tsakos Energy Navigation Ltd C	230,640	287,382	-19.7
Tupperware Brands Corporation	1,185,976	987,536	20.1
Turkcell Iletisim Hizmetleri A	1,168,937	1,284,080	-9.0
Turkish Investment Fund, Inc.	49,893	77,969	-36.0
Tutor Perini Corporation Commo	1,262,680	1,439,116	-12.3
Two Harbors Investment Corp	5,379,634	6,587,116	-18.3
Tyco International, Ltd. (Swit	2,620,427	4,992,540	-47.5
Tyler Technologies, Inc. Commo	1,699,471.0	1,802,342	-5.7
Tyson Foods, Inc. Common Stock	11,859,613	14,747,898	-19.6
U.S. Bancorp 6.60% Pfd Securit	10,246	6,163	66.3
U.S. Bancorp Common Stock	27,652,369	33,642,147	-17.8
U.S. Bancorp Depositary Shares	365,121	0	-17.8
U.S. Bancorp Depositary Shares	11,959	40,716	-70.6
U.S. Bancorp Depositary Shares	255,041	270,710	-5.8
U.S. Bancorp Depositary Shares	750	602	24.6
U.S. Bancorp USB Capital VIII	2,858	3,246	-12.0
U.S. Bancorp USB Capital VIII	2,858	3,246	-12.0
USB Capital XII 6	17,917	33,107	-45.9
UBS AG 1xMonthly Short Exchan	2,434	3,125	-22.1
UBS AG 2X Monthly Leveraged Lo	183,171	179,239	2.2
UBS AG Common Stock	7,257,117	9,176,349	-20.9
UBS AG ETN	144,310	58,417	147.0
UBS AG E-TRACS UBS Short Plati	530	530	147.0
UBS AG Exchange Traded Access	717	978	-26.7
UBS AG Exchange Traded Access	2,896	729	297.3
UBS AG Exchange Traded Access	1,168	6,106	-80.9
UBS AG Exchange Traded Access	200	300	-33.3
UBS AG Linked to the Dow Jones	407	467	-12.8
UBS AG Trust Preferred Securit	3,382	4,084	-17.2
UBS E-TRACS S & P 500 Gold Hed	310	964	-67.8
UDR, Inc. Common Stock	5,227,479	5,022,252	4.1
UGI Corporation Common Stock	2,489,774	1,323,063	88.2
UIL Holdings Corporation Commo	3,350,300	3,491,142	-4.0
Ultra Petroleum Corp. Common S	9,470,179	8,644,084	9.6
Ultrapar Participacoes S.A. (N	449,299	387,582	15.9
UltraPro MidCap400	30,266	36,336	-16.7

9 Feb 2012 17:19 EDT DJ NYSE Short Interest: UltraPro Short Dow30 - Vanguard Total

	Jan 31	Jan 13	% Chg
UltraPro Short Dow30	330,014	262,692	25.6
UltraPro Short MidCap400	54,204	40,475	33.9
Under Armour, Inc. Class A Com	4,841,006	4,428,196	9.3
Unifi, Inc. New Common Stock	435,196	433,598	0.4
Unifirst Corporation Common St	329,120	354,638	-7.2
Unilever NV Common Stock	2,432,519	2,684,552	-9.4
Unilever PLC Common Stock	1,767,933	1,012,583	74.6
Union Pacific Corporation Comm	4,409,761	5,637,054	-21.8
UniSource Energy Corporation C	1,685,530	1,630,062	3.4
Unisys Corporation New Common	4,857,016	4,578,572	6.1
Unisys Corporation Series A Co	6,038	1,352	346.6
Unit Corporation Common Stock	726,972	375,017	93.9
United Continental Holdings	37,809,972	36,380,679	3.9
United Dominion Realty Trust,	477	155	207.7
United Microelectronics Corpor	11,916,029	11,089,077	7.5
United Parcel Service, Inc. Co	11,418,515	13,585,222	-15.9
United Rentals, Inc. Common St	18,062,039	17,877,176	1.0
United States 12 Month Natural	34,548	2,516	1,273.1
United States 12 Month Oil	10,899	21,518	-49.3
United States Brent Oil Fund,	55,877	58,378	-4.3
United States Cellular Corpora	1,297,990	1,345,518	-3.5
United States Cellular Corpora	3,262	5,149	-36.6
United States Commodity Index	11,205	10,452	7.2
United States Copper Index Fun	1,253	1,902	-34.1
United States Gasoline Fund LP	78,507	76,361	2.8
United States Heating Oil Fund	1,565	1,192	31.3
United States Natural Gas Fund	25,917,825	22,434,980	15.5
United States Oil Fund	20,227,061	26,741,366	-24.4
United States Short Oil Fund	13,429	16,119	-16.7
United States Steel Corporatio	29,173,352	34,226,821	-14.8
United Technologies Corporatio	8,380,257	9,998,767	-16.2
UnitedHealth Group Incorporate	11,324,115	11,228,924	0.8
UNITIL Corporation Common Stoc	298,952	318,924	-6.3
Universal American Corporation	1,061,551	951,184	11.6
Universal Corporation Common S	3,347,683	3,328,309	0.6
Universal Health Realty Income	340,691	353,280	-3.6
Universal Health Services, Inc	2,141,281	2,562,305	-16.4
Universal Technical Institute	747,805	770,615	-3.0
Universal Travel Group Common	2,749,490	2,749,490	-3.0
Unum Group Common Stock	5,117,508	4,138,184	23.7
URS Corporation Common Stock	1,126,860	1,351,436	-16.6
Urstadt Biddle Properties Inc.	785,680	784,335	0.2
Urstadt Biddle Properties Inc.	22,255	2,062	979.3
Urstadt Biddle Properties Inc.	818	741	10.4
Urstadt Biddle Properties Inc.	52	48	8.3
US Airways Group, Inc. New US	21,432,765	24,447,374	-12.3
USANA Health Sciences, Inc. Co	2,411,961	2,495,827	-3.4
USB Cap X Preferred Stock	5,890	19,854	-70.3
USEC Inc. Common Stock	21,275,536	18,900,208	12.6
USG Corporation Common Stock	18,869,412	18,482,599	2.1
V.F. Corporation Common Stock	2,681,398	2,649,071	1.2
Vaalco Energy Inc Common Stock	5,057,622	5,493,161	-7.9
Vail Resorts, Inc. Common Stoc	3,429,195	3,818,600	-10.2
Valassis Communications, Inc.	8,713,852	8,989,082	-3.1
Vale Cap Ltd 6.75% Guaranteed	12,182	12,174	0.1
Vale Cap Ltd 6.75% Guaranteed	49,229.0	48,949	0.6
VALE S.A.	22,409,515	21,558,936	3.9
VALE S.A. American Depositary	25,711,736	25,623,029	0.3
Valeant Pharmaceutical Internat	5,125,402	5,637,682	-9.1
Valero Energy Corporation Comm	15,199,492	13,212,096	15.0
Valhi, Inc. Common Stock	66,388	63,280	4.9

Validus Holdings, Ltd. Common	1,142,791	1,907,845	-40.1
Valley National Bancorp Common	19,764,207	19,633,861	0.7
Valley National Bancorp VNB Ca	672	1,234	-45.5
Valley National Bancorp Warran	75	1,156	-93.5
Valmont Industries, Inc. Commo	684,305	651,319	5.1
Valspar Corporation (The) Comm	1,661,241	2,029,925	-18.2
Vanceinfo Technologies Inc Ame	5,651,656	7,104,296	-20.4
Vanguard Consumer Discretion E	87,454	48,703	79.6
Vanguard Consumer Staples ETF	75,797	21,525	252.1
Vanguard Div Appreciation ETF	430,657	643,303	-33.1
Vanguard Energy ETF	119,239	57,306	108.1
Vanguard Extended Duration Tre	26,765	93,624	-71.4
Vanguard Extended Market ETF -	154,010	66,493	131.6
Vanguard Financials ETF - DNQ	318,371	546,406	-41.7
Vanguard FTSE All World Ex US	554,353	1,732,982	-68.0
Vanguard FTSE All-Wld ex-US Sm	37,530	10,059	273.1
Vanguard Growth ETF - DNQ	270,290	160,917	68.0
Vanguard Health Care ETF - DNQ	128,402	195,013	-34.2
Vanguard Health Systems, Inc.	1,211,950	1,220,223	-0.7
Vanguard High Dividend Yield E	498,695	182,291	173.6
Vanguard Industrials ETF - DNQ	3,901	13,452	-71.0
Vanguard Information Tech ETF	45,477	47,758	-4.8
Vanguard Intermediate-Term Bon	14,985	43,726	-65.7
Vanguard Large-Cap ETF - DNQ	46,128	248,466	-81.4
Vanguard Long-Term Bond ETF	13,815	26,732	-48.3
Vanguard Materials ETF - DNQ	82,217	92,459	-11.1
Vanguard Mega Cap 300 ETF	8,421	138,352	-93.9
Vanguard Mega Cap 300 Growth	4,799	8,739	-45.1
Vanguard Mega Cap 300 Value	20,110	22,881	-12.1
Vanguard Mid-Cap ETF - DNQ	176,656	531,774	-66.8
Vanguard Mid-Cap Growth ETF -	68,676	30,833	122.7
Vanguard Mid-Cap Value ETF - D	117,666	38,621	204.7
Vanguard MSCI EAFE ETF	1,677,349	903,771	85.6
Vanguard MSCI Emerging Markets	3,777,289	5,714,104	-33.9
Vanguard MSCI European ETF	3,648,543	3,580,310	1.9
Vanguard MSCI Pacific ETF	95,050	11,548	723.1
Vanguard Natural Resources LLC	279,710	180,856	54.7
Vanguard REIT ETF - DNQ	2,487,949	2,983,518	-16.6
Vanguard S & P 500 ETF	757,343	383,988	97.2
Vanguard S & P 500 Growth ETF	48,282	76,514	-36.9
Vanguard S & P 500 Value ETF	15,020	58,316	-74.2
Vanguard S & P Mid-Cap 400 ETF	2,796	27,488	-89.8
Vanguard S & P Mid-Cap 400 Gro	6,010	4,133	45.4
Vanguard S & P Mid-Cap 400 Val	2,140	508	321.3
Vanguard S & P Small-Cap 600 E	9,422	5,606	68.1
Vanguard S & P Small-Cap 600 G	1,991	2,705	-26.4
Vanguard S & P Small-Cap 600 V	4,196	2,614	60.5
Vanguard Short-Term Bond ETF	76,474	142,493	-46.3
Vanguard Small-Cap ETF - DNQ	312,805	194,626	60.7
Vanguard Small-Cap Growth ETF	150,226	108,737	38.2
Vanguard Small-Cap Value ETF -	105,392	52,114	102.2
Vanguard Telecom ETF - DNQ	4,570	512	792.6
Vanguard Total Bond Market ETF	1,350,789	980,895	37.7
Vanguard Total Stock Market ET	2,932,472	821,300	257.1

9 Feb 2012 17:20 EDT DJ NYSE Short Interest: Vanguard Total World - Western Asset

	Jan 31	Jan 13	% Chg
Vanguard Total World Stock Ind	55,633	205,944	-73.0
Vanguard Utilities ETF - DNQ	78,517	75,140	4.5
Vanguard Value ETF - DNQ	369,944	349,347	5.9

Varian Medical Systems, Inc. C	5,485,079	5,733,929	-4.3	
Vector Group Ltd. Common Stock	5,216,998	5,048,009	3.3	
Vectren Corporation Common Sto	1,194,144	1,004,531	18.9	
VelocityShares 2x Long Patinum	390	2,117	-81.6	
VelocityShares 2x Palladium ET	1,285	120	970.8	
VelocityShares 3x Inverse Gold	14,042	13,861	1.3	
VelocityShares 3x Inverse Silv	31,368	55,048	-43.0	
VelocityShares 3x Long Gold ET	24,811	17,339	43.1	
VelocityShares 3x Long Silver	31,194	12,418	151.2	
VelocityShares Daily 2x VIX Me	20,049	2,377	743.5	
VelocityShares Daily 2x VIX Sh	2,070,103	2,126,328	-2.6	
VelocityShares Daily Inverse V	1,866,299	1,184,941	57.5	
VelocityShares Daily Inverse V	14,130	2,991	372.4	
VelocityShares VIX Medium Term	7,164	7,125	0.5	
VelocityShares VIX Short Term	72,644	60,866	19.4	
Venoco, Inc. Common Stock	887,836	1,018,572	-12.8	
Ventas, Inc. Common Stock	8,367,791	9,113,418	-8.2	
Veolia Environn American Depos	2,069,624	1,843,171	12.3	
Verifone Systems, Inc. Common	6,235,292	4,681,243	33.2	
Verizon Communications Inc. Co	35,829,288	41,710,906	-14.1	
Verso Paper Corp. Common Stock	880,949	914,243	-3.6	
Viad Corp Common Stock	496,183	510,766	-2.9	
VimpelCom Ltd	3,592,888	4,272,977	-15.9	
Vina Concha Y Toro Common Stoc	20,022	17,788	12.6	
Virginia Electric & Power Co	26	56	-53.6	
Virtus Total Return Fund	8,847	9,916	-10.8	
Visa Inc.	4,930,970	7,248,360	-32.0	
Vishay Intertechnology, Inc. C	9,087,855	7,546,314	20.4	
Vishay Precision Group, Inc. C	461,428	475,038	-2.9	
Visteon Corporation Common Sto	2,145,618	888,808	141.4	
Vitamin Shoppe, Inc Common Sto	2,633,513	2,826,476	-6.8	
Vmware, Inc. Common stock, Cla	3,400,103	4,371,598	-22.2	
VOC Energy Trust Units of Bene	81,520	45,289	80.0	
Vonage Holdings Corp. Common S	9,449,495	7,757,584	21.8	
Vornado Realty L.P. 7.875% Pub	14,971	3,223	364.5	
Vornado Realty Trust Common St	4,249,996	4,467,273	-4.9	
Vornado Realty Trust PFD CUMUL	7,089	53,072	-86.6	
Vornado Realty Trust Preferred	25,924	36,749	-29.5	
Vornado Realty Trust Preferred	23,820	17,002	40.1	
Vornado Realty Trust Preferred	24,133	9,551	152.7	
Vornado Realty Trust Preferred	3,020	2,852	5.9	
Vornado Realty Trust Vornado R	1,787	2,715	-34.2	
Vornado Realty Trust Vornado R	5,749	5,320	8.1	
Vulcan Materials Company (Hold	13,298,139	15,750,465	-15.6	
W & T Offshore, Inc. Common St	5,026,227	5,188,190	-3.1	
W.P. Carey & Co. LLC Common	38,534	29,300	31.5	
W.R. Berkley Corporation Commo	3,614,598	4,311,669	-16.2	
W.R. Berkley Corporation W.R.	5,907	8,185	-27.8	
W.R. Grace & Co. Common Stoc	1,716,643	1,873,247	-8.4	
W.W. Grainger, Inc. Common Sto	1,527,202	1,702,062	-10.3	
Wabash National Corporation Co	10,703,468	11,121,478	-3.8	
Wabco Holdings Inc. Common Sto	557,029	555,879	0.2	
Wachovia Cap Tr IX 6.375 Guara	13,287	8,977	48.0	
Wachovia Corporation Cap Tr IX 6.375 Guara		13,287	8,977	48.0
Wachovia	24,178	31,358	-22.9	
Wachovia Preferred Funding Cp	13,865	8,517	62.8	
Waddell & Reed Financial, In	4,991,764	4,305,608	15.9	
Walgreen Co. Common Stock	27,597,592	29,175,449	-5.4	
Walker & Dunlop, Inc Common	427,928	427,466	0.1	
Wal-Mart Stores, Inc. Common S	22,051,633	23,957,848	-8.0	
Walt Disney Company (The) Comm	35,857,511	44,965,612	-20.3	
Walter Energy, Inc. Common Sto	1,946,484	1,866,302	4.3	
Warnaco Group Inc (The) Common	3,155,883	3,260,310	-3.2	
Washington Post Company (The)	616,996	610,816	1.0	
Washington Real Estate Investm	5,202,367	4,885,640	6.5	
Waste Connections, Inc. Common	7,066,864	7,081,158	-0.2	

Waste Management, Inc. Common	23,595,161	23,337,909	1.1
Waters Corporation Common Stoc	2,095,136	2,555,993	-18.0
Watsco, Inc. Common Stock	2,453,174	2,410,922	1.8
Watson Pharmaceuticals, Inc. C	976,816	1,586,405	-38.4
Watts Water Technologies, Inc.	2,391,645	2,561,892	-6.6
Wausau Paper Corp. Common Stoc	2,549,772	2,674,760	-4.7
WCM BNY Mellon Focused Growth	393	1,248	-68.5
Weatherford International, Ltd	16,065,316	16,355,913	-1.8
Webster Financial Corporation	3,932,275	4,245,144	-7.4
Weight Watchers International	7,188,215	8,254,706	-12.9
Weingarten Realty Investors Co	10,689,161	10,003,486	6.9
Weingarten Realty Investors De	10,321	13,873	-25.6
Weingarten Realty Investors De	827	1,925	-57.0
Weingarten Realty Investors De	3,203	1,905	68.1
Weingarten Realty Investors We	7,521	5,582	34.7
Weis Markets, Inc. Common Stoc	568,904	566,886	0.4
Wellcare Health Plans, Inc. Co	1,332,159	1,505,991	-11.5
WellPoint, Inc. Common Stock	4,832,501	6,288,034	-23.1
Wells Fargo & Company Common	33,908,908	47,129,732	-28.1
Wells Fargo & Company Enhanc	63,446	43,725	45.1
Wells Fargo & Company Warran	1,345,634	1,335,730	0.7
Wells Fargo & Company Wells	365,594	395,554	-7.6
Wells Fargo & Company Wells	5,233	4,459	17.4
Wells Fargo Advantage Global D	51,335	31,949	60.7
Wells Fargo Cap IX Tr Originat	34,084	45,040	-24.3
Wells Fargo Cap VII Gtd Tr Pfd	136,090	129,293	5.3
Wells Fargo Capital VIII Gtd T	17,704	13,593	30.2
Wells Fargo Capital XI 6.25% E	20,934	19,029	10.0
Wesco Aircraft Holdings, Inc.	814,590	876,638	-7.1
WESCO International, Inc. Comm	6,467,645	6,011,502	7.6
West Pharmaceutical Services,	2,282,798	2,730,623	-16.4
Westar Energy, Inc. Common Sto	1,586,259	1,822,209	-12.9
Westar Energy, Inc. Westar Ene	1,670	3,046	-45.2
Western Alliance Bancorporatio	5,517,415	5,641,619	-2.2
Western Asset Bond Fund Share	66,857	80,277	-16.7
Western Asset Emerging Markets	48,402	51,831	-6.6
Western Asset Emerging Markets	58,465	42,357	38.0
Western Asset Global Corporate	11,783	14,329	-17.8
Western Asset Global High Inco	193,485	147,594	31.1
Western Asset Global Partners	28,796.0	56,337	-48.9
Western Asset High Income Fund	253,313	323,761	-21.8
Western Asset High Income Fund	2,324	3,648	-36.3
Western Asset High Income Oppo	412,174	324,657	27.0
Western Asset High Yield Defin	23,443	34,286	-31.6
Western Asset Income Fund Comm	2,251	2,812	-20.0
Western Asset Inflation Manage	4,794	4,982	-3.8
Western Asset Investment Grade	9,874	8,804	12.2

9 Feb 2012 17:20 EDT DJ NYSE Short Interest: Western Asset Managed - Zimmer Holdings

	Jan 31	Jan 13	% Chg
Western Asset Managed High Inc	93,948	86,290	8.9
Western Asset Managed Municipa	6,708	9,176	-26.9
Western Asset Mortgage Defined	8,761	3,736	134.5
Western Asset Municipal Define	5,791	5,150	12.4
Western Asset Municipal High I	23,654	19,313	22.5
Western Asset Municipal Partne	3,405	8,616	-60.5
Western Asset Variable Rate St	6,917	2,061	235.6
Western Asset Worldwide Income	13,960	15,817	-11.7
Western Asset/Claymore Inflati	25,492	34,330	-25.7
Western Asset/Claymore Inflati	6,901	11,875	-41.9
Western Digital Corporation Co	3,514,330	4,475,339	-21.5

Western Gas Partners, LP Limit	1,080,577	1,067,317	1.2
Western Refining Inc. Western	14,353,665	13,617,121	5.4
Western Union Company (The) Co	13,498,684	14,319,967	-5.7
Westinghouse Air Brake Technol	341,745	458,813	-25.5
Westlake Chemical Corporation	2,920,176	2,205,041	32.4
Westpac Banking Corporation Co	183,713	183,402	0.2
Westwood Holdings Group Inc Co	149,760	157,095	-4.7
Weyerhaeuser Company Common St	14,390,640	17,462,098	-17.6
WGL Holdings IncCommon Stock	3,200,006	3,448,566	-7.2
Whirlpool Corporation Common S	7,728,046	7,653,443	1.0
White Mountains Insurance Grou	26,872	28,465	-5.6
Whiting Petroleum Corporation	2,813,193	3,979,620	-29.3
Whiting Petroleum Corporation	3	3	-29.3
Whiting USA Trust I Whiting US	677,102	648,847	4.4
Willbros Group, Inc. (DE) Comm	1,975,212	2,023,346	-2.4
Williams Companies, Inc. (The)	16,905,800.0	20,803,029	-18.7
Williams Partners L.P. Common	1,711,637	2,840,750	-39.7
Williams-Sonoma, Inc. Common S	3,752,257	4,159,586	-9.8
Willis Group Holdings Public L	1,064,128	1,216,320	-12.5
Wilshire 4500 Completion	4,577	1,452	215.2
Wilshire 5000 Total Market ETF	826	393	110.2
Wilshire Micro-Cap ETF (based	327	1,975	-83.4
Wilshire US REIT	2,929	25,637	-88.6
Winnebago Industries, Inc. Com	3,270,285	3,249,565	0.6
Winthrop Realty Trust New Comm	804,470	897,478	-10.4
Winthrop Realty Trust Preferre	700	1,250	-44.0
Wipro Limited Common Stock	4,755,439	5,054,618	-5.9
Wisconsin Energy Corporation C	4,303,418	5,119,261	-15.9
WisdomTree Asia Local Debt Fun	76,791	101,941	-24.7
WisdomTree Asia Pacific ex-Jap	92,490	7,019	1,217.7
WisdomTree Australia Dividend	9,914	7,727	28.3
WisdomTree Australia New Zeala	10,867	5,663	91.9
WisdomTree Commodity Country E	352.0	352	91.9
WisdomTree DEFA Fund	15,565	4,361	256.9
WisdomTree DEFA High-Yielding	82,927	54,507	52.1
WisdomTree Dividend Ex-Financi	97,683	105,663	-7.6
WisdomTree Dreyfus Brazilian R	30,717	48,052	-36.1
WisdomTree Dreyfus Chinese Yua	74,451	101,004	-26.3
WisdomTree Dreyfus Commodity C	5,075	2,769	83.3
WisdomTree Dreyfus Emerging Cu	49,768	69,124	-28.0
WisdomTree Dreyfus Indian Rupe	5,747	4,646	23.7
WisdomTree Dreyfus Japanese Ye	4,621	7,588	-39.1
WisdomTree Dreyfus South Afric	649	492	31.9
WisdomTree Earnings 500 Fund	4,867	5,457	-10.8
WisdomTree Emerging Market Sma	220,523	206,858	6.6
WisdomTree Emerging Markets Hi	840,915	653,862	28.6
WisdomTree Emerging Markets Lo	40,765	41,290	-1.3
WisdomTree Euro Debt Fund	623	1,380	-54.9
WisdomTree Europe High-Yieldin	2,501	40,321	-93.8
WisdomTree Europe SmallCap Div	14,887	7,039	111.5
WisdomTree Global ex-U.S. Grow	1,147	251	357.0
WisdomTree Global ex-US Real E	8,860	10,973	-19.3
WisdomTree Global ex-US Utilit	40,457	3,569	1,033.6
WisdomTree Global Natural Reso	1,792	1,857	-3.5
WisdomTree Global Real Return	545	611	-10.8
WisdomTree High-Yielding Equit	138,503	148,186	-6.5
WisdomTree India Earnings Fund	9,781,394	9,583,086	2.1
WisdomTree International Divid	154,504	99,533	55.2
WisdomTree International Hedge	7,334	2,041	259.3
WisdomTree International Large	45,052	14,804	204.3
WisdomTree International MidCa	477	3,682	-87.0
WisdomTree International Small	27,322	21,597	26.5
WisdomTree Japan SmallCap Fund	7,754	4,897	58.3
WisdomTree Japan Total Dividen	45,171	73,716	-38.7
WisdomTree LargeCap Dividend F	152,264	131,115	16.1

WisdomTree LargeCap Growth Fun	3,036	1,779	70.7
WisdomTree Low P/E Fund	3,352	2,483	35.0
WisdomTree Managed Futures Str	6,938	7,479	-7.2
WisdomTree MidCap Dividend Fun	113,298	94,472	19.9
WisdomTree MidCap Earnings Fun	43,445	9,702	347.8
WisdomTree SmallCap Earnings F	58,974	15,518	280.0
WisdomTree Total Dividend Fund	101,147	45,226	123.6
WisdomTree Total Earnings Fund	933	820	13.8
WisdomTree Trust SmallCap Divi	70,822	46,515	52.3
WMS Industries Inc. Common Sto	5,245,118	5,934,191	-11.6
WNS (Holdings) Limited Sponsor	3,894	1,622	140.1
Wolverine World Wide, Inc. Com	2,215,951	2,182,687	1.5
Woori Finance Holdings Co Ltd	11,262	9,262	21.6
World Fuel Services Corporatio	7,186,127	7,589,648	-5.3
World Wrestling Entertainment,	3,386,522	3,437,134	-1.5
Worthington Industries, Inc. C	4,045,115	4,250,045	-4.8
WPX Energy, Inc. Common Stock	4,930,458	7,035,521	-29.9
Wright Express Corporation com	2,223,219	2,307,601	-3.7
WSP Holdings Limited American	11,928	11,967	-0.3
WuXi PharmaTech (Cayman) Inc.	424,301	1,014,192	-58.2
Wyndham Worldwide Corp Common	2,793,189	2,841,940	-1.7
Xcel Energy Inc. Common Stock	3,582,423	4,382,547	-18.3
Xcel Energy Inc. Jr Sub Nt	11,126	11,960	-7.0
Xerium Technologies, Inc. New	315,546	320,347	-1.5
Xerox Corporation Common Stock	12,053,403	16,148,598	-25.4
Xinyuan Real Estate Co Ltd Ame	237,245	239,439	-0.9
XL Group plc	3,530,018	4,261,611	-17.2
XO Group, Inc. Common Stock	1,344,685	1,382,539	-2.7
Xueda Education Group American	426,592	453,713	-6.0
Xylem Inc. Common Stock New	4,687,590	5,471,156	-14.3
Yamana Gold, Inc. Ordinary Sha	6,664,717	6,174,512	7.9
Yanzhou Coal Mining Company Li	681,303	645,016	5.6
Yingli Green Energy Holding Co	14,956,690	13,730,852	8.9
Youku Inc. American Depositary	10,184,598	8,978,695	13.4
YPF Sociedad Anonima Common St	365,404	281,704	29.7
Yum! Brands, Inc.	5,173,568	5,700,169	-9.2
Zale Corporation Common Stock	3,548,823	3,684,414	-3.7
Zep Inc. Common Stock	647,812	664,901	-2.6
Zimmer Holdings, Inc. Common S	6,477,852	7,509,763	-13.7

9 Feb 2012 17:21 EDT DJ NYSE Short Interest: Zions Banc - Zweig Total Return Fund

	Jan 31	Jan 13	% Chg
Zions Bancorporation Dep Shs R	1,203	1,808	-33.5
Zions Bancorporation Depositar	116,686	31,361	272.1
Zions Bancorporation Depositar	1,428	2,622	-45.5
Zions Capital Trust B Cap Secs	18,743	17,681	6.0
Zuoan Fashion Limited American	30,130	30,057	0.2
Zweig Fund, Inc. (The) Common	819,866	1,041,835	-21.3
Zweig Total Return Fund, Inc.	52,612.0	51,309	2.5

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"t-Possibly involved, where short interest exceeds 100,000 shares. n-new. Can be: new issue; new listing on NYSE; reverse split or company emerging from bankruptcy.r-revised. p-More than 9,999%.

(END) Dow Jones Newswires

February 09, 2012 17:21 ET (22:21 GMT)

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## MARKET WEEK

Stocks --- The Trader: Nasdaq Hits an 11-Year High as Stocks Rally

By Vito J. Racanelli

2,108 字

2012 年 2 月 6 日

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If one week is anything to go by, then the market "likes" Facebook, which plans to list its shares. Last week, the stock market jumped sharply, especially tech stocks, after the giant social-media company filed a prospectus Wednesday for an initial public offering (IPO) of shares later this year.

The market's overall mood has brightened remarkably from last fall. The surprising and marked improvement in sentiment has come almost exactly with the calendar turn to 2012 and looks more and more like a flip of the proverbial Rally On switch.

Friday excepted, trading volumes remain low, as is the Chicago Board Options Exchange Volatility Index, or VIX. Greece is negotiating over the weekend with its private creditors, so the market is vulnerable to a short-term sucker punch next week from news and profit-taking.

The Dow Jones Industrial Average rose more than 200, or 1.6%, on the week, to close at 12,862.23. The Standard & Poor's 500 index rose 2.2%, to 1344.90. The real star last week was the Nasdaq Composite index, which soared more than 3% to 2905.66. It is now up 19% in the past 10 weeks and closed at its highest level since late 2000, the last time Internet stocks were pushing rallies.

The Facebook news has brought at least the perception that the individual investor will be brought back into the market, says Steven Massocca, a fund manager at Wedbush Equities Management. Return of the retail investor would help the market go higher, but it's a "leap" to think the Facebook news will accomplish that, he says.

The S&P 500 is now at levels approaching last year's high of 1365, and it is going to take some incremental news to push through that, says Michael Purves, chief market strategist at BGC Financial. News that the European sovereign-debt crisis isn't deteriorating and that the U.S. economy is expanding won't be enough, he predicts.

One potential fuel for the rally could be increased activity in IPOs and mergers and acquisitions, he says. A VIX below 20, as it is now, and high cash levels at corporations could facilitate some "pent-up" action, he says.

In the way of economic news, home prices continue to fall but the employment picture is improving. Overall, the macro data remain positive, with results beating expectations in several cases last week. In particular, on Friday the U.S. Labor Department said nonfarm payrolls rose 243,000 last month, the biggest gain since last April. The jobless rate fell to 8.3% from 8.5%, the lowest it has been since February 2009.

Technically, market indicators look strong, as the S&P's 50-day moving average crossed above the 200-day moving average. Still, there are those low trading volumes, which suggest to bears, anyway, that the investor conviction isn't there.

According to a recent survey by International Strategy & Investments, hedge funds aren't buying into this rally so far, and their net exposure to stocks remains near lows.

However, Ed Hyman, the chairman of ISI, says the hedge-fund skepticism is a bullish augury. Low volume is a bad sign until it's a good sign -- that is, until those hedge funds decide they can no longer stay out of the rally, he adds.

MetLife is expected to leave the banking business later this year, a move that could be followed by an increased dividend and resumed share buybacks. That could lead to a higher price for what is a well-run insurer afflicted with a pretty depressed stock.

The shares (ticker: MET) are down about 20% in the past 12 months, hit by fallout from super-low interest rates and the company's exposure to European assets (more on that below). MetLife's stock sells at historically low valuations and looks attractive at Friday's close around \$37.63.

As a large financial institution with a bank, it has been under increased scrutiny from federal regulators and can't lift the dividend, currently 74 cents per share, for a 2% yield, or buy back stock without clearance.

But MetLife is getting out of the banking business. Once that is completed, probably in the second quarter, some investors expect the insurer to propose directing a chunk of its \$3.5 billion in "excess capital" -- capital above its regulatory needs -- toward increasing the dividend and buying back stock. MetLife is selling its banking subsidiary to GE Capital, a unit of General Electric (GE).

When that deal closes, notes Matt Dmytryszyn, an analyst with LaSalle Street Capital Management in Chicago, MetLife will be well on its way to less regulatory scrutiny. So investors will be expecting some cash back. LaSalle owns a significant stake in MetLife.

The analyst says the company is in a position to use \$250 million to \$500 million of the excess capital to raise the dividend to \$1 to \$1.25 per share, and also to apply \$1 billion to \$2 billion toward share buybacks. Those moves could pull the stock out of its doldrums, though they would be second-half 2012 events.

Until then, the shares trade at just 0.77 times book value of \$48.69, far below MetLife's historical median of 1.3 times. Dmytryszyn says the stock could work its way back to book value as it continues to execute well.

For 2011, MetLife is expected to report net income of about \$5.5 billion, or \$4.91 per share, up from \$2.8 billion and \$4.38 per share in 2010. The stock is trading at 7.7 times the 2011 EPS expectation, versus a median of 11.5 times. In 2012, earnings will be hit by a sizable noncash accounting change, but 10% growth could resume in 2014, Dmytryszyn adds, helped along by 25% growth from international divisions.

As noted above, low interest rates hurt insurers in two ways. First, for life insurers in particular, low rates make it difficult to match assets to an insurer's long-term liabilities. That is partially mitigated, maintains Dmytryszyn, because MetLife has hedged out much of its interest rate-risk until 2015. But low rates also hurt the income MetLife receives on its fixed-securities investments.

The other knock is MetLife's European exposure, about \$571 million in PIIGS sovereign debt (from Portugal, Ireland, Italy, Greece and Spain), and \$6.7 billion in European financials' securities, Dmytryszyn says. The latter is potentially a negative, depending on what happens to the euro zone. Yet it is still a small part of MetLife's \$90 billion securities portfolio, and getting smaller, as the company has done a good job of downsizing exposure over the past two years, he points out. And there is that excess capital as well to absorb potential losses, the analyst notes.

MetLife might not escape extra regulatory scrutiny completely. It could be designated a SIFI, or systematically important non-bank financial institution. But given its strong and stable businesses and the prospect of a higher dividend and buybacks, today's stock price could prove cheap by year end.

At first thought, mixing lawyers and fashion might not seem an auspicious move, but Iconix Brand Group (ICON) has done just that, and done pretty well in the past five years.

Iconix is a fashion company that doesn't design, produce or hold inventory. In fact, the company doesn't even sell its branded products. It's unusual in that Iconix's main business is to buy brands -- the intellectual-property rights. Then, in return for royalties, the company licenses out the use of the brand name for a wide variety of products made and sold by the licensees.

It grows not only by regularly acquiring brands, but also by working those lawyers to find new platforms for the mostly fashion brands, from videogames and e-books to linens and sunglasses.

For example, it bought the well-known brand Rocawear in March 2007 for more than \$200 million from rapper Shawn "Jay-Z" Carter. Rocawear, which does about \$700 million in annual sales, was born a sportswear apparel maker but has since branched out to children's and junior's clothes, handbags, sunglasses and jewelry, among other items.

Iconix has 28 brands, most of them at the mid-tier level, including Peanuts characters, Mossimo, London Fog, Danskinn, and Starter, the well-known sports-apparel brand.

Due to its unusual nature, "it is misunderstood and doesn't fit well" into investor stock screens, "but it does good things with capital," says Barton Hooper, an analyst at Wallace R. Weitz, which owns Iconix shares.

It's a company with a strong track record of buying and integrating brands, adds Jean-Francois Comte, a principal in Paris-based Lutetia Capital. The market's volatility last fall hit the stock hard, and it hasn't

recovered, even though the market itself has. From a high of 26 in late July, Iconix shares are down 23%, to \$19.96. Lutetia owns a stake in Iconix.

Iconix, with a market cap of \$1.5 billion, has executed well at extending the reach of the brands to accessories such as sunglasses, and has good relationships with retailers, both high- and low-end, he adds. For example, it has contracts to sell various brands through Wal-Mart Stores (WMT), Target (TGT) and Sears Holdings (SHLD), as well as Saks (SKS) and Neiman Marcus. Some Iconix brands aren't sexy, but they are good business, Comte says.

Over the past five years, Iconix has raised sales to an estimated \$355 million to \$365 million last year from \$30 million in 2005. Net income is up to \$123 million to \$127 million from \$16 million, and earnings per share are up to \$1.63 to \$1.68 from 46 cents.

Because there are minimum annual fees involved in the royalty payments from licensees to Iconix, Comte points out, some 60% of its revenue is contractually guaranteed. With debt-to-total capital at 33%, it isn't leveraged up, either.

The shares trade at about 11 times analysts' consensus EPS expectations of \$1.82 this year. That isn't screamingly cheap, but it is lower than the stock's own history, and lower than peers, which trade at 12 times and carry all that sales, design and inventory risk that Iconix doesn't. Wallace R. Weitz's Hooper values the stock at \$31 for his expectations of middle-single-digit revenue growth and double-digit earnings growth.

The shares have begun to move, up 8% last week, so maybe the market is beginning to take notice.

One caveat is that a significant percentage of sales comes from five big customers, including Wal-Mart, so the loss of one customer would hurt. Yet if the economy continues to expand slowly and steadily and unemployment falls, there is probably more gas in this stock.

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#### Vital Signs

	Friday's Close	Week's Change	Week's % Chg.
DJIndustrials	12862.23	+201.77	+1.59
DJTransportation	5368.93	+24.15	+0.45
DJUtilities	451.36	+3.39	+0.76
DJ65Stocks	4413.20	+48.03	+1.10
DJUSMarket	338.62	+7.84	+2.37
NYSEComp.	8060.43	+183.82	+2.33
AmexComp.	2417.81	+61.39	+2.61
<b>S&amp;P500</b>	1344.90	+28.57	+2.17
S&PMidCap	971.25	+29.14	+3.09
S&PSmallCap	463.56	+18.73	+4.21
Nasdaq	2905.66	+89.11	+3.16
ValueLine(arith.)	3017.34	+100.84	+3.46
Russell2000	831.11	+32.26	+4.04
DJUSTSM	14167.71	+348.22	+2.52

	Last Week	Week Earlier
NYSE		
Advances	2,496	2,251
Declines	665	905
Unchanged	41	43
NewHighs	526	367
NewLows	32	25
AvDailyVol(mil)	4,128.4	4,022.0
Dollar		
(Finexspotindex)	78.94	78.90
T-Bond		

(CBTnearbyfutures)	131-11	131-23
Crude Oil		
(NYMlightsweetcrude)	97.84	99.56
Inflation KR-CRB		
(FuturesPriceIndex)	314.22	317.46
Gold		
(CMXnearbyfutures)	1737.90	1731.80

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#### Corrections & Amplifications

Last week's Trader column erroneously stated that the securities portfolio of MetLife (ticker: MET) is valued at \$90 billion. The correct figure is \$493 billion.

(Barron's February 13, 2012)

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Peter Brimelow

News & Commentary

Stocks hmmm — gold maybe? Commentary: Cycles Research sees a stocks stumble—but remains bullish

Peter Brimelow, MarketWatch

MarketWatch; pbrimelow@marketwatch.com

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2012 年 2 月 6 日 05:35

MarketWatch

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SYDNEY (MarketWatch) — A top-performing letter is not starry-eyed about stocks—at least in the short run.

That's sort of an in-joke, actually. Veteran Bill Meridian of Cycles Research Early Warning Service is one of the very few editors who will say frankly that he's interested in astrology, although surreptitious attention to the subject is actually surprisingly widespread on Wall Street. See May 14, 2008 column.

But at the moment, to my disappointment, Meridian doesn't seem to be in a quotably star-struck mood. His last few monthly letters have focused on conventional charting patterns and cycle-counting, much more respectable on Wall Street although arguably no more scientific.

Cycles Research was, however, the eighth-best performer out of the 180-plus letters followed by the Hulbert Financial Digest over the past 12 months through January, up 12.3% versus 3.72% for the dividend-reinvested Wilshire 5000 Total Stock Market Index.

It's true that Cycles Research hasn't done as well over the relatively short period that the HFD has been monitoring it.

Over the past five years, the letter was down an annualized negative 2.39% versus 0.71% annualized for the total return Wilshire 5000. Nevertheless, it seems to have a hot hand right now.

And it's a fact these arcane methods seem to tend to turn-calling rather than trend-following. They're like canaries in a coal mine: you don't want to ignore them....completely.

Thus another astrology-friendly letter, Crawford Perspectives, and another cycles letter, Peter Eliades' Stockmarket Cycles, were triumphantly among the very few to make money in the Crash year of 2008. See Jan. 9, 2009 column.

Right now, Editor Meridian's cycle count suggests that the stock market surge is coming to an end, at least short term. He wrote in the last issue of Cycles Research:

"In 2012, the market is likely to rise into the second half of February followed by a decline into late March-early April. The next rally will likely take the market higher into July. A decline that resembles that of 2011 will likely ensue into early October. The upswing in the cycles will probably create a rally into year end.

"The Bottom Line: The stock market will likely move higher into the second week of February and then fall through March."

This has to be put in context of Cycles Research's overall bullishness on stocks. Its current holdings:

ProShares Ultra Gold (UGL, US)

Cisco Systems Inc. (CSCO, US)

ProShares Ultra **S&P500** (SSO, US)

Similarly, Cycles Research has been on a gold buy signal since April, 2009, but has recently been expecting a short-term break.

However, in its most recent issue, it bailed out: "It appears that the cycle is in the 30% to 35% phase in which it is simply incorrect at present".

Cycles Research also offers acerbic observations on the passing economic scene, leaning more heavily than I remember on Austrian economics and the somewhat apocalyptic commentary provided by the Auburn Alabama-based Mises Institute. [See website.](#)

Interestingly, Meridian's recent visit to his native New Jersey (he's lived in Vienna, Austria, for many years) has caused him to wonder if residential real estate is bottoming.

He writes: "In 1969, at the housing peak, 660 ounces of gold purchased a house at the median price. At the low in 1979, the cost of such a dwelling was 80 ounces of gold. In 2001, the cost was 610 ounces. Currently, a little over 100 ounces buys a home."

A top-performing letter is not starry-eyed about stocks—at least in the short run|103

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# BARRON'S

Fund of Information  
MUTUAL FUNDS  
Seasoned Vets Run Rookie Funds

By Beverly Goodman

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2012 年 2 月 6 日

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The stockpickers are back. Nearly lost in the onslaught of exchange-traded funds last year are a handful of new entrants from some seasoned value investors located well off Wall Street.

There's no rush to invest. I like to see at least a three-year history, preferably five, to know how a fund manager is going to react under different market or economic scenarios, and to allow enough time for the investment strategy to play out. But a few new funds are worth keeping an eye on.

You've surely heard of Fairholme, Bruce Berkowitz's battered fund. Two unsung heroes of Fairholme's early (and impressive) history of growth, Keith Trauner and Larry Pitkowsky, left to form GoodHaven (ticker: GOODX), the Miami-based fund launched last April. There's a familiar feel to this concentrated fund, but Trauner says that while "we'll put a good slug of money in our best ideas, we won't be quite as focused as Fairholme," which infamously had a 23% stake in American International Group, among other problem investments. "We love companies that are either way out of favor, like Spectrum Brands," Trauner says, "or suffer from utter disinterest, like Microsoft."

Next is Ariel Discovery (ARDFX), from a noted value shop that just launched its sixth mutual fund. Manager David Maley joined Chicago's Ariel Investments in 2009, but has a seven-year track record of micro-cap investing from running neighboring Maple Hill Capital. The new fund will invest in 30 to 40 companies with market capitalizations of less than \$2 billion that are trading at a deep discount to intrinsic value, with little debt and cost-conscious CEOs.

Los Angeles-based FPA International Value (FPIVX) wooed Pierre Py and Eric Bokota away from Chicago's Oakmark funds, where they both worked with esteemed international value investor David Herro. FPA's fund has a broad mandate in terms of sectors and geography, though it is most heavily invested in Europe. Like other FPA managers, Py and Bokota aren't afraid to keep a lot of money in cash; the fund is now 31% cash as the pair look for financially sound companies trading at a 33% discount to their intrinsic value. Turnover will most likely be around 20%, "since it takes about five years for these companies to reach their goals," Bokota says.

And now for a wild card: New manager Ken Squire launched a unique fund, 13D Activist Fund (DDDAX), in January. Squire's fund is based on his six-year-old firm 13D Monitor, a research firm that analyzes the data from 13D filings (and writes the "Activist Spotlight" column for Barron's). For those not familiar with 13Ds: An investor must file one with the Securities and Exchange Commission within 10 days of reaching 5% ownership of a company, and update it to reflect the acquisition or disposition of 1% or more of the stock.

Squire's goal is to follow the buying and selling of celebrated activist investors such as Carl Icahn, Bill Ackman and Nelson Peltz. He acknowledges the fund will miss the initial bump in share price, typically 2.7%, when an activist gets involved, but Squire says his research shows that over time those shares outperform the Standard & Poor's 500 index by 18%. "I'll be happy with that kind of outperformance," he says. Investors need to be sure of that outperformance before investing, since this fund comes with some high fees.

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Corrections & Amplifications

Based on the average 1.99% expense ratio for alternative-asset funds reported by Morningstar, the 13D Activist Fund's total expense ratio should have been described as below average for its group, rather than high, in last week's Fund of Information column. The fund's expense ratio is 1.5% for I shares (DDDIX) and 1.75% for A shares (DDDAX). The A shares have a 5.75% load that is generally waived for investors using a financial advisor, using certain trading platforms or buying them directly at [www.13dactivistfund.com](http://www.13dactivistfund.com).

(Barron's February 13, 2012)

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#### Scoreboard: Nice Week for Stocks

Diversified U.S. stock funds were up 1.32% in the week ended Thursday, reports Lipper, beating the broad market's 0.58% gain. Small-cap growth funds rose 2.47%, while large-and mid-cap growth, returned 1.31% and 1.8%, respectively. Among big funds, American Funds Growth was tops, up 1.4%.

#### One Week Year-to-Date

U.S. STOCK FUNDS	1.32%	7.06%
U.S. BOND FUNDS	0.45	1.72
TOP SECTOR / India Region Funds	4.62	23.47
BOTTOM SECTOR / Dedicated Short Bias Funds	-2.52	-13.47

#### THE WEEK'S TOP 10

Fund	Investment Objective	One Week	Year-to-Date
Birmiwal Oasis Fund	GSME	16.87%	27.57%
Globl X Soc Md Indx ETF	GTK	9.45	12.55
Direxion India Bull 3X	DL	9.18	77.92
Direxion Gold M Bull 3X	DL	9.12	35.68
Direxion China Bull 3X	DL	8.50	46.14
Mrkt Vctrs Solr Enrgy	GNR	8.35	30.08
ProShares Ult Nasdaq Bio	DL	7.76	29.86
Direxion Sm Cap Bull 3X	DL	7.63	31.52
ProShares UltP Rus2000	DL	7.62	31.66
iShares MSCI Turkey	Emerging Markets	7.21	25.01

#### THE WEEK'S BOTTOM 10

Fund	Investment Objective	One Week	Year-to-Date
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ProShs II UltVIX STF ETF		
Specialty & Misc	-11.95%	-52.18%

VelShs Dly 2x VIX ST ETN		
Specialty & Misc	-11.93	-52.16

Direxion India Bear 3X		
DSB	-9.72	-47.93

Direxion Gold M Bear 3X		
DSB	-9.29	-32.87

Direxion China Bear 3X		
DSB	-9.04	-35.20

ProShs II Ult DJ-UBS NG		
DL	-8.86	-31.56

FctrShs Oil Bl S&P500 Br		
DL	-8.19	-16.45

Direxion Sm Cap Bear 3X		
DSB	-7.69	-25.53

ProShares UltPSh Rus2000		
DSB	-7.65	-25.51

ProShares UIS Nasdaq Bio		
DSB	-7.47	-24.01

#### THE LARGEST 10

Fund	Net Assets (billions)	Investment Objective	3-Year* Return	1-Week Return	YTD Return
PIMCO Tot Rtn Inst	\$144.429	Intmd Inv Grade	9.54%	0.79%	2.78%
SPDR S&P 500 ETF	95.397	S&P 500 Funds	18.56	0.57	5.54
SPDR Gold	63.484	CMP	24.61	1.38	11.17
Vanguard T StMk Idx Inv	62.668	Multi Cap Core	19.88	0.94	6.42
Vanguard Instl Idx Inst	58.399	S&P 500 Funds	18.68	0.58	5.55
American Funds CIB A	55.027	MTAG	13.19	0.64	1.77
Fidelity Contrafund	54.719	Multi Cap Growth	18.78	1.39	6.11
American Funds Gro A	53.225	Large Cap Core	17.36	1.40	8.46
American Funds Inc A	52.517	MTAM	16.63	0.23	2.45
Vanguard 500 Index Adm	51.926	S&P 500 Funds	18.68	0.57	5.54

\*Annualized. Through Thursday.  
Source: Lipper

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<http://www.barronsmag.com/subscription/subscription.html>.

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## DOW JONES NEWSWIRES

Barron's(2/6) The Trader: Nasdaq Hits An 11-year High As Stocks Rally

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(From BARRON'S)

By Vito J. Racanelli

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The Facebook news has brought at least the perception that the individual investor will be brought back into the market, says Steven Massocca, a fund manager at Wedbush Equities Management. Return of the retail investor would help the market go higher, but it's a "leap" to think the Facebook news will accomplish that, he says.

The S&P 500 is now at levels approaching last year's high of 1365, and it is going to take some incremental news to push through that, says Michael Purves, chief market strategist at BGC Financial. News that the European sovereign-debt crisis isn't deteriorating and that the U.S. economy is expanding won't be enough, he predicts.

One potential fuel for the rally could be increased activity in IPOs and mergers and acquisitions, he says. A VIX below 20, as it is now, and high cash levels at corporations could facilitate some "pent-up" action, he says.

In the way of economic news, home prices continue to fall but the employment picture is improving. Overall, the macro data remain positive, with results beating expectations in several cases last week. In particular, on Friday the U.S. Labor Department said nonfarm payrolls rose 243,000 last month, the biggest gain since last April. The jobless rate fell to 8.3% from 8.5%, the lowest it has been since February 2009.

Technically, market indicators look strong, as the S&P's 50-day moving average crossed above the 200-day moving average. Still, there are those low trading volumes, which suggest to bears, anyway, that the investor conviction isn't there.

According to a recent survey by International Strategy & Investments, hedge funds aren't buying into this rally so far, and their net exposure to stocks remains near lows.

However, Ed Hyman, the chairman of ISI, says the hedge-fund skepticism is a bullish augury. Low volume is a bad sign until it's a good sign -- that is, until those hedge funds decide they can no longer stay out of the rally, he adds.

MetLife is expected to leave the banking business later this year, a move that could be followed by an increased dividend and resumed share buybacks. That could lead to a higher price for what is a well-run insurer afflicted with a pretty depressed stock.

The shares (ticker: MET) are down about 20% in the past 12 months, hit by fallout from super-low interest rates and the company's exposure to European assets (more on that below). MetLife's stock sells at historically low valuations and looks attractive at Friday's close around \$37.63.

As a large financial institution with a bank, it has been under increased scrutiny from federal regulators and can't lift the dividend, currently 74 cents per share, for a 2% yield, or buy back stock without clearance.

But MetLife is getting out of the banking business. Once that is completed, probably in the second quarter, some investors expect the insurer to propose directing a chunk of its \$3.5 billion in "excess capital" -- capital above its regulatory needs -- toward increasing the dividend and buying back stock. MetLife is selling its banking subsidiary to GE Capital, a unit of General Electric (GE).

When that deal closes, notes Matt Dmytryszyn, an analyst with LaSalle Street Capital Management in Chicago, MetLife will be well on its way to less regulatory scrutiny. So investors will be expecting some cash back. LaSalle owns a significant stake in MetLife.

The analyst says the company is in a position to use \$250 million to \$500 million of the excess capital to raise the dividend to \$1 to \$1.25 per share, and also to apply \$1 billion to \$2 billion toward share buybacks. Those moves could pull the stock out of its doldrums, though they would be second-half 2012 events.

Until then, the shares trade at just 0.77 times book value of \$48.69, far below MetLife's historical median of 1.3 times. Dmytryszyn says the stock could work its way back to book value as it continues to execute well.

For 2011, MetLife is expected to report net income of about \$5.5 billion, or \$4.91 per share, up from \$2.8 billion and \$4.38 per share in 2010. The stock is trading at 7.7 times the 2011 EPS expectation, versus a median of 11.5 times. In 2012, earnings will be hit by a sizable noncash accounting change, but 10% growth could resume in 2014, Dmytryszyn adds, helped along by 25% growth from international divisions.

As noted above, low interest rates hurt insurers in two ways. First, for life insurers in particular, low rates make it difficult to match assets to an insurer's long-term liabilities. That is partially mitigated, maintains Dmytryszyn, because MetLife has hedged out much of its interest rate-risk until 2015. But low rates also hurt the income MetLife receives on its fixed-securities investments.

The other knock is MetLife's European exposure, about \$571 million in PIIGS sovereign debt (from Portugal, Ireland, Italy, Greece and Spain), and \$6.7 billion in European financials' securities, Dmytryszyn says. The latter is potentially a negative, depending on what happens to the euro zone. Yet it is still a small part of MetLife's \$90 billion securities portfolio, and getting smaller, as the company has done a good job of downsizing exposure over the past two years, he points out. And there is that excess capital as well to absorb potential losses, the analyst notes.

MetLife might not escape extra regulatory scrutiny completely. It could be designated a SIFI, or systematically important non-bank financial institution. But given its strong and stable businesses and the prospect of a higher dividend and buybacks, today's stock price could prove cheap by year end.

At first thought, mixing lawyers and fashion might not seem an auspicious move, but Iconix Brand Group (ICON) has done just that, and done pretty well in the past five years.

Iconix is a fashion company that doesn't design, produce or hold inventory. In fact, the company doesn't even sell its branded products. It's unusual in that Iconix's main business is to buy brands -- the intellectual-property rights. Then, in return for royalties, the company licenses out the use of the brand name for a wide variety of products made and sold by the licensees.

It grows not only by regularly acquiring brands, but also by working those lawyers to find new platforms for the mostly fashion brands, from videogames and e-books to linens and sunglasses.

For example, it bought the well-known brand Rocawear in March 2007 for more than \$200 million from rapper Shawn "Jay-Z" Carter. Rocawear, which does about \$700 million in annual sales, was born a sportswear apparel maker but has since branched out to children's and junior's clothes, handbags, sunglasses and jewelry, among other items.

Iconix has 28 brands, most of them at the mid-tier level, including Peanuts characters, Mossimo, London Fog, Danskinn, and Starter, the well-known sports-apparel brand.

Due to its unusual nature, "it is misunderstood and doesn't fit well" into investor stock screens, "but it does good things with capital," says Barton Hooper, an analyst at Wallace R. Weitz, which owns Iconix shares.

It's a company with a strong track record of buying and integrating brands, adds Jean-Francois Comte, a principal in Paris-based Lutetia Capital. The market's volatility last fall hit the stock hard, and it hasn't

recovered, even though the market itself has. From a high of 26 in late July, Iconix shares are down 23%, to \$19.96. Lutetia owns a stake in Iconix.

Iconix, with a market cap of \$1.5 billion, has executed well at extending the reach of the brands to accessories such as sunglasses, and has good relationships with retailers, both high- and low-end, he adds. For example, it has contracts to sell various brands through Wal-Mart Stores (WMT), Target (TGT) and Sears Holdings (SHLD), as well as Saks (SKS) and Neiman Marcus. Some Iconix brands aren't sexy, but they are good business, Comte says.

Over the past five years, Iconix has raised sales to an estimated \$355 million to \$365 million last year from \$30 million in 2005. Net income is up to \$123 million to \$127 million from \$16 million, and earnings per share are up to \$1.63 to \$1.68 from 46 cents.

Because there are minimum annual fees involved in the royalty payments from licensees to Iconix, Comte points out, some 60% of its revenue is contractually guaranteed. With debt-to-total capital at 33%, it isn't leveraged up, either.

4 Feb 2012 00:07 EDT Barron's(2/6) The Trader: Nasdaq Hits An 11-year -2-

The shares trade at about 11 times analysts' consensus EPS expectations of \$1.82 this year. That isn't screamingly cheap, but it is lower than the stock's own history, and lower than peers, which trade at 12 times and carry all that sales, design and inventory risk that Iconix doesn't. Wallace R. Weitz's Hooper values the stock at \$31 for his expectations of middle-single-digit revenue growth and double-digit earnings growth.

The shares have begun to move, up 8% last week, so maybe the market is beginning to take notice.

One caveat is that a significant percentage of sales comes from five big customers, including Wal-Mart, so the loss of one customer would hurt. Yet if the economy continues to expand slowly and steadily and unemployment falls, there is probably more gas in this stock.

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#### Corrections & Amplifications

Last week's Trader column erroneously stated that the securities portfolio of MetLife (ticker: MET) is valued at \$90 billion. The correct figure is \$493 billion.

(Barron's February 13, 2012)

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#### Vital Signs

	Friday's Close	Week's Change	Week's % Chg.
DJIndustrials	12862.23	+201.77	+1.59
DJTransportation	5368.93	+24.15	+0.45
DJUtilities	451.36	+3.39	+0.76
DJ65Stocks	4413.20	+48.03	+1.10
DJUSMarket	338.62	+7.84	+2.37
NYSEComp.	8060.43	+183.82	+2.33
AmexComp.	2417.81	+61.39	+2.61
<b>S&amp;P500</b>	1344.90	+28.57	+2.17
S&PMidCap	971.25	+29.14	+3.09
S&PSmallCap	463.56	+18.73	+4.21
Nasdaq	2905.66	+89.11	+3.16
ValueLine(arith.)	3017.34	+100.84	+3.46
Russell2000	831.11	+32.26	+4.04
DJUSTSM	14167.71	+348.22	+2.52

Last Week    Week Earlier

NYSE		
Advances	2,496	2,251
Declines	665	905
Unchanged	41	43
NewHighs	526	367
NewLows	32	25
AvDailyVol(mil)	4,128.4	4,022.0
Dollar		
(Finexspotindex)	78.94	78.90
T-Bond		
(CBTnearbyfutures)	131-11	131-23
Crude Oil		
(NYMlightsweetcrude)	97.84	99.56
Inflation KR-CRB		
(FuturesPriceIndex)	314.22	317.46
Gold		
(CMXnearbyfutures)	1737.90	1731.80
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(END) Dow Jones Newswires

February 04, 2012 00:07 ET (05:07 GMT)

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## MARKET WEEK

Stocks --- The Trader: Dow, S&P End Week With a Dull Thud

By Vito J. Racanelli

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2012 年 1 月 30 日

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The major U.S. indexes finished mixed, but little changed last week, unable to hang on to gains that came Wednesday after the Fed said U.S. interest rates would remain low into 2014.

Instead, the January rally was slowed by soft economic results, and fourth-quarter earnings reports that were -- apart from Apple's (ticker: AAPL) spectacular results -- lackluster. Slowing corporate-revenue growth may also be rearing its head.

Some price support may have come from an increasing sense that negative euro-zone events, which pummeled U.S. shares last year, are losing the power to destabilize stocks here.

The Dow Jones Industrial Average fell 60 points, to end the week at 12,660.46, off 0.47%, on the week, ending a three-week win streak. The Standard & Poor's 500 added almost a point, or 0.07%, to 1316.33. The Nasdaq Composite managed to add 29.85 points, or 1%, ending at 2816.55.

This year so far, the U.S. market seems to be doing a lot better job of "taking shots from Europe," says Ryan Larson, head of trading at RBC Global Asset Management. The economic data were mixed and earnings muted. "The U.S. market is finding its own legs now, so it will be important to see if we can continue" to ignore Europe.

Barry Knapp, chief equity strategist at Barclays Capital, concurs. "The European Central Bank has done enough for now to stop the low-level run on the European banking system. There's been a mitigation of the contagion risk."

The proof, he adds, comes in various measures of market risk, which have returned to more normal levels. For example, during the August to November market maelstrom, the correlation among stocks was high at 0.9, meaning most stocks were moving in unison, either up or down. Now, that correlation is 0.15, he says.

Meanwhile, the fourth-quarter earnings season is "weak, once you take out Apple," Knapp avers. Profit margins are coming under pressure in some sectors, particularly consumer-related, and global growth is falling to U.S. levels. And gross-domestic-product growth came in under forecast.

These head winds aren't enough to justify a sharp selloff, but a near-term correction is possible, he says, as investors realize that the U.S. economy is only bouncing back to trend, rather than improving; Apple distorts the numbers and it's almost "its own asset class," Knapp adds.

Apple said on Tuesday that continued strong demand for its products boosted sales by over 70%, to \$46.3 billion, in its first fiscal quarter, ended Dec. 31, 2011. Earnings were \$13.06 billion, up from \$6 billion in the year-earlier period.

For once, the economic news last week was mixed, breaking a stretch of mostly expansive data. In particular, the U.S. fourth-quarter GDP figure released Friday was somewhat weaker than expected, at 2.8%, versus the 3% forecast. More importantly, the number was less impressive than it looks, as most of the growth came from inventory-building, which contributed 1.9% of the expansion.

With more than 180 of the companies in the S&P 500 index reporting, there have been 1.81 fourth-quarter positive profit surprises for each disappointing report, according to Zacks' chief investment strategist, Dirk van Dijk. A more normal ratio is 3:1 -- so corporate profit growth is indeed slipping. Additionally, revenue growth is tracking lower, an aggregate 6% rise seen so far, down from 9% in the third quarter.

The Wall Street Journal reports that Facebook may file documents as early as Wednesday for an initial public offering that could value it at \$75 billion to \$100 billion-- or about what Apple now has in cash.

An developer of oil sands and heavy oil, Petrobank Energy & Resources (PBG.Canada) is unusual: It trades at a sizable discount to a separately traded asset in which it has a 59% stake -- PetroBakken (PBN.Canada). That stake is valued at C\$1.7 billion, and is worth more than the C\$1.5 billion total market cap of Petrobank itself. PetroBakken's market cap is C\$2.9 billion. Petrobank closed Friday at C\$14.25, while PetroBakken finished at C\$15.25, a spread of C\$1. The Canadian and U.S. dollar currently trade at about par.

PetroBakken explores for more conventional oil and gas, and produces about 50,000 barrels of oil-equivalent per day (BOE/D). The rest of Petrobank's assets, like the May River oil sands and Kerrobert heavy-oil projects, among others, are in the exploration and evaluation stage. Even so, Petrobank has 95 million barrels of reserves, not including PetroBakken.

How is this anomalous valuation possible, one might ask, especially since Petrobank has less than C\$60 million of its own debt, and also owns those interesting -- albeit risky -- heavy-oil and oil-sands development projects? It would seem that a holder of Petrobank is getting the non-PetroBakken assets for free.

Let's step back a moment. Both companies are profitable; however, Petrobank has had ups and downs, and derives its operating budget mainly from some C\$50 million in cash dividends provided by PetroBakken. Petrobank holds about 1.03 shares of PetroBakken for each Petrobank share. Just one year ago, Petrobank shares traded at a C\$3 premium to PetroBakken, but that premium turned negative through 2011, and was as wide as a C\$3 discount a few weeks ago. It has since narrowed, but is still at a C\$1 discount. Shouldn't Petrobank trade at a premium to PetroBakken?

David Heden, a hedge-fund manager at K2 & Associates Investment Management, says several issues account for the discount. First, Petrobank pays no dividend, but PetroBakken does, with a yield of nearly 6.3%. So the search for income last year made PetroBakken more attractive than Petrobank. In 2011, PetroBakken shares fell 41%, but Petrobank fell 58%.

Additionally, says Ben Cubitt, a principal at hedge-fund Samara Fund, there's the cost to hedgies who might buy Petrobank: Such an investment would typically involve shorting PetroBakken, incurring both the cost to borrow and the carrying cost of paying out that dividend to the lender of PetroBakken shares. Thirdly, and perhaps most importantly, he adds, many hedge funds are betting that Petrobank will accomplish a complicated, tax-free spinoff of its PetroBakken shares to Petrobank holders, but the spread between the shares waxes and wanes with speculation about the spinoff.

A tax-free spinoff won't be easy, and afterwards Petrobank would have to find a revenue source, as currently its budget is funded by those PetroBakken dividend payments. But oil-sands and heavy-oil projects typically work with crude oil above \$85 per barrel. Heden believes that Petrobank management is shareholder-friendly, and that a spinoff will happen this year. K2 maintains a large holding in Petrobank and shorts PetroBakken. Heden notes, for example, that Petrobank was able to make an analogous tax-free spinoff of Petrominerales (PMG.Canada) in late 2010, so there's a track record. The company hasn't officially said anything about a spinoff. It didn't respond to Barron's requests for comment by press time.

Heden says that in the event of a spinoff, the resulting Petrobank stub, which would own the non-PetroBakken assets, could be worth about C\$5 per share. A recent BMO Financial Group report gave the stub a C\$2 to C\$4 value. Petrobank's May River project, for example, could get a go-ahead year and can produce 10,000 BOE/D, Heden says.

Theoretically, in a tax-free spinoff, the Petrobank holder would get roughly one share of PetroBakken -- now worth C\$15.25 each -- plus a stub share in Petrobank's remaining businesses, for a total of C\$17.25 to C\$20.25 per share.

It's a popular play among hedgies in Toronto. While Petrobank does have some interesting unconventional oil plays, the hedge funds are in this stock for the spinoff. If it doesn't happen or is delayed, however, the value could take much longer to materialize, if at all.

Both companies' stocks also trade over the counter in the U.S. (tickers: PBEGF and PBKEF, respectively), but trading is illiquid.

We mentioned in this column last week that broad measures of short interest -- that is, investors who are betting the market will go down -- were at the lowest levels seen in at least a year. That indicated that short-covering would no longer provide fuel for rising prices.

Shorting is a dark and sometimes impenetrable art, and some data suggest that shorting has actually increased in some of the leading stocks of the early-2012 rally -- those Lazarus stocks -- that had performed poorly and were left for dead last year.

According to Data Explorers, a research outfit that tracks funds' stock holdings and securities lending, the January rally has seen short-sellers increase their bets in stocks that underperformed in the final month of last year, even as many of these shares have rallied in January.

Leading the way, according to Data Explorers analyst Simon Colvin, is Sears Holding (SHLD), whose 39% return year-to-date has been attributed to a short squeeze.

"Looking at securities-lending flow, we see little to support these claims" of a market rally fueled by short covering in January, he says. Indeed, some of the best-performing names actually have seen an increase in short interest on average, not a disorganized rush to close out short positions in the face of rising share prices, Colvin adds says.

It is true that among all U.S. stocks with market caps greater than \$400 million, short-sellers have decreased their holdings overall, with the average short interest falling slightly, to 4.2% of shares outstanding, from 4.3%, he notes.

However, shares that underperformed at the end of last year have, on average, actually seen their short interest increase to 6.3%, from 6% of shares outstanding. This means there's little evidence for attributing the recent rise in share prices to short-sellers being squeezed out of their positions, Colvin maintains. On the contrary, he says short-sellers have been increasing their bets in shares that underperformed in the last month of 2011.

Of the top 20 stocks with a rise of at least 36% in the year to Jan. 25, for example, the 10 that fell 10% in December saw the average short interest increase to 12.4% of shares outstanding, from 11.4%. These stocks include Dendreon (DNDN), Sears, Inhibitex (INHX), Westlake Chemical (WLK), KB Home (KB), and MAKO Surgical (MAKO).

So, at least for some of the Lazarus stocks, the shorts aren't big believers.

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# Vital Signs

	Friday's Close	Week's Change	Week's % Chg.
DJIndustrials	12660.46	-60.02	-0.47
DJTransportation	5344.78	+64.03	+1.21
DJUtilities	447.97	-0.57	-0.13
DJ65Stocks	4365.17	+4.26	+0.10
DJUSMarket	330.78	+1.14	+0.35
NYSEComp.	7876.61	+47.28	+0.60
AmexComp.	2356.42	+56.97	+2.48
<b>S&amp;P500</b>	1316.33	+0.95	+0.07
S&PMidCap	942.11	+11.49	+1.23
S&PSmallCap	444.83	+6.15	+1.40
Nasdaq	2816.55	+29.85	+1.07
ValueLine(arith.)	2916.50	+40.15	+1.40
Russell2000	798.85	+14.23	+1.81
DJUSTSM	13819.49	+58.63	+0.43

	Last Week	Week Earlier
NYSE		
Advances	2,251	2,414
Declines	905	730
Unchanged	43	46
NewHighs	367	292
NewLows	25	36
AvDailyVol(mil)	4,022.0	4,063.6
Dollar		
(Finexspotindex)	78.84	80.22

T-Bond		
(CBTnearbyfutures)	131-23	130-9
Crude Oil		
(NYMlightsweetcrude)	99.56	98.46
Inflation KR-CRB		
(FuturesPriceIndex)	317.81	309.91
Gold		
(CMXnearbyfutures)	1731.80	1663.70
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## DOW JONES NEWSWIRES

Barron's(1/30) The Trader: Dow, S&P End Week With A Dull Thud

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(From BARRON'S)

By Vito J. Racanelli

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Heden says that in the event of a spinoff, the resulting Petrobank stub, which would own the non-PetroBakken assets, could be worth about C\$5 per share. A recent BMO Financial Group report gave the stub a C\$2 to C\$4 value. Petrobank's May River project, for example, could get a go-ahead year and can produce 10,000 BOE/D, Heden says.

Theoretically, in a tax-free spinoff, the Petrobank holder would get roughly one share of PetroBakken -- now worth C\$15.25 each -- plus a stub share in Petrobank's remaining businesses, for a total of C\$17.25 to C\$20.25 per share.

It's a popular play among hedgies in Toronto. While Petrobank does have some interesting unconventional oil plays, the hedge funds are in this stock for the spinoff. If it doesn't happen or is delayed, however, the value could take much longer to materialize, if at all.

Both companies' stocks also trade over the counter in the U.S. (tickers: PBEGF and PBKEF, respectively), but trading is illiquid.

We mentioned in this column last week that broad measures of short interest -- that is, investors who are betting the market will go down -- were at the lowest levels seen in at least a year. That indicated that short-covering would no longer provide fuel for rising prices.

Shorting is a dark and sometimes impenetrable art, and some data suggest that shorting has actually increased in some of the leading stocks of the early-2012 rally -- those Lazarus stocks -- that had performed poorly and were left for dead last year.

According to Data Explorers, a research outfit that tracks funds' stock holdings and securities lending, the January rally has seen short-sellers increase their bets in stocks that underperformed in the final month of last year, even as many of these shares have rallied in January.

Leading the way, according to Data Explorers analyst Simon Colvin, is Sears Holding (SHLD), whose 39% return year-to-date has been attributed to a short squeeze.

"Looking at securities-lending flow, we see little to support these claims" of a market rally fueled by short covering in January, he says. Indeed, some of the best-performing names actually have seen an increase in short interest on average, not a disorganized rush to close out short positions in the face of rising share prices, Colvin adds says.

It is true that among all U.S. stocks with market caps greater than \$400 million, short-sellers have decreased their holdings overall, with the average short interest falling slightly, to 4.2% of shares outstanding, from 4.3%, he notes.

28 Jan 2012 00:09 EDT Barron's(1/30) The Trader: Dow, S&P End Week With -2-

However, shares that underperformed at the end of last year have, on average, actually seen their short interest increase to 6.3%, from 6% of shares outstanding. This means there's little evidence for attributing the recent rise in share prices to short-sellers being squeezed out of their positions, Colvin maintains. On the contrary, he says short-sellers have been increasing their bets in shares that underperformed in the last month of 2011.

Of the top 20 stocks with a rise of at least 36% in the year to Jan. 25, for example, the 10 that fell 10% in December saw the average short interest increase to 12.4% of shares outstanding, from 11.4%. These stocks include Dendreon (DNDN), Sears, Inhibitex (INHX), Westlake Chemical (WLK), KB Home (KB), and MAKO Surgical (MAKO).

So, at least for some of the Lazarus stocks, the shorts aren't big believers.

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### Vital Signs

	Friday's Close	Week's Change	Week's % Chg.
DJIndustrials	12660.46	-60.02	-0.47
DJTransportation	5344.78	+64.03	+1.21
DJUtilities	447.97	-0.57	-0.13
DJ65Stocks	4365.17	+4.26	+0.10
DJUSMarket	330.78	+1.14	+0.35
NYSEComp.	7876.61	+47.28	+0.60
AmexComp.	2356.42	+56.97	+2.48
<b>S&amp;P500</b>	1316.33	+0.95	+0.07
S&PMidCap	942.11	+11.49	+1.23
S&PSmallCap	444.83	+6.15	+1.40
Nasdaq	2816.55	+29.85	+1.07
ValueLine(arith.)	2916.50	+40.15	+1.40
Russell2000	798.85	+14.23	+1.81
DJUSTSM	13819.49	+58.63	+0.43

	Last Week	Week Earlier
NYSE		
Advances	2,251	2,414
Declines	905	730
Unchanged	43	46
NewHighs	367	292
NewLows	25	36
AvDailyVol(mil)	4,022.0	4,063.6
Dollar		

(Finexspotindex)	78.84	80.22
T-Bond		
(CBTnearbyfutures)	131-23	130-9
Crude Oil		
(NYMlightsweetcrude)	99.56	98.46
Inflation KR-CRB		
(FuturesPriceIndex)	317.81	309.91
Gold		
(CMXnearbyfutures)	1731.80	1663.70

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# DOW JONES NEWSWIRES

DJ NYSE Short Interest: 2xLeveraged Long Exch - Allstate

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2012 年 1 月 26 日 13:38

Dow Jones Institutional News

DJDN

英文

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	Jan 13	Dec 30	% Chg
2xLeveraged Long Exchange Trad	9,693	3,428	182.8
3D Systems Corporation Common	5,846,391	5,744,002	1.8
3M Company Common Stock	7,438,843	6,453,427	15.3
7 Days Group Holdings Limited	137,077	127,081	7.9
99 Cents Only Stores Common St	4,772,779	4,848,729	-1.6
A.H. Belo Corporation Common S	615,487	615,452	-1.6
A.O. Smith Corporation Common	2,493,556	2,454,933	1.6
AAG Holding Company Inc. 7.25%	619	2,525	-75.5
AAG Holding Company Inc. 7.5%	86	952	-91.0
AAR Corp. Common Stock	2,420,166	2,473,234	-2.1
Aaron's, Inc. Common Stock	3,698,375	3,346,672	10.5
AB Svensk Ekportkredit (Swedis	187,676	110,895	69.2
AB Svensk Ekportkredit (Swedis	62,127	106,101	-41.4
AB Svensk Ekportkredit (Swedis	7,898	141,765	-94.4
AB Svensk Ekportkredit (Swedis	3,136	1,241	152.7
AB Svensk Ekportkredit (Swedis	21,958	35,675	-38.4
AB Svensk Ekportkredit (Swedis	700	600	16.7
ABB Ltd Common Stock	2,705,239	2,648,222	2.2
Abbott Laboratories Common Sto	17,456,041	18,930,663	-7.8
Abercrombie & Fitch Company	8,265,320	5,391,090	53.3
AbitibiBowater Inc. Common Sto	7,659,923	7,595,511	0.8
ABM Industries Incorporated Co	2,632,714	3,046,285	-13.6
Abovenet Inc Common Stock	1,247,532	1,163,755	7.2
Acadia Realty Trust Common Sto	3,302,856	2,960,463	11.6
Accenture plc. Class A Ordinar	8,869,830	8,694,433	2.0
Acco Brands Corporation Common	3,169,786	3,325,911	-4.7
Accretive Health, Inc. Common	11,123,517	10,928,790	1.8
Accuride Corporation Common St	2,342,058	2,377,886	-1.5
Accuvest Global Long Short ETF	3,517	4,005	-12.2
Ace Limited Common Stock	2,454,705	2,421,021	1.4
Acorn International, Inc. ADS	7,740	6,999	10.6
Actuant Corporation Common Sto	6,914,763	7,089,686	-2.5
Acuity Brands Inc (Holding Com	2,954,228	2,382,001	24.0
Adams Express Company (The)	1,607,528	1,576,247	2.0
Adecoagro S.A. Common Shares	152,178	198,131	-23.2
Administradora de Fondos de Pe	17,439	14,539	19.9
Advance America, Cash Advance	4,727,486	3,815,753	23.9
Advance Auto Parts Inc Advance	5,799,539	4,856,725	19.4
Advanced Micro Devices, Inc. C	90,164,704	89,048,103	1.3
Advanced Semiconductor Enginee	4,353,071	3,677,545	18.4
Advantage Oil & Gas Ltd Ord	592,097	568,953	4.1
Advantest Corporation (Kabushi	16,362	11,224	45.8
Advent Claymore Convertible Se	66,496	14,537	357.4
Advent Claymore Convertible Se	35,246	31,878	10.6
Advent/Claymore Enhanced Growt	13,444	7,366	82.5
AdvisorShares Active Bear ETF	7,449	84,979	-91.2
Aecom Technology Corporation C	2,099,678	1,986,506	5.7

Aegean Marine Petroleum Networ	2,236,335	2,262,749	-1.2
AEGON N.V. Common Stock	4,619,137	2,703,339	70.9
AEGON N.V. Perp. Cap Secs.	58,728	39,508	48.6
AEGON N.V. Perp. Cap. Secs. FI	20,281	22,076	-8.1
AEGON N.V. Perp. Cap. Securiti	39,163	27,126	44.4
Aegon NV Perpetual Cap Secs (N	91,218	115,066	-20.7
Aegon NV Perpetual Cap Securit	54,812	137,854	-60.2
Aercap Holdings N.V. Ordinary	792,878	782,047	1.4
Aeroflex Holding Corp. Common	2,446,206	2,418,834	1.1
Aeropostale Inc Common Stock	13,061,036	12,344,756	5.8
AES Corporation (The) Class C	54,063	28,828	87.5
Aetna Inc. Common Stock	4,976,430	5,688,018	-12.5
Affiliated Managers Group, Inc	1,161,411	1,115,995	4.1
AFLAC Incorporated Common Stoc	9,345,993	7,669,612	21.9
AG Mortgage Investment Trust,	266,033	309,912	-14.2
AGCO Corporation Common Stock	2,946,791	2,685,853	9.7
AGIC Convertible & Income Fu	173,483	223,647	-22.4
AGIC Convertible & Income Fu	90,082	46,345	94.4
AGIC Equity & Convertible In	27,093	17,127	58.2
AGIC Global Equity & Convert	400	2,024	-80.2
AGIC International & Premium	15,677	20,730	-24.4
Agilent Technologies, Inc. Com	4,097,998	2,790,877	46.8
AGL Resources, Inc. Common Sto	2,709,050	2,180,256	24.3
Agnico-Eagle Mines Limited Com	1,218,533	1,328,106	-8.3
Agree Realty Corporation Commo	716,911	794,583	-9.8
Agria Corporation American Dep	190,702	195,034	-2.2
Agrium Inc. Common Stock	1,534,714	1,289,897	19.0
Air Lease Corporation Class A	6,457,207	6,356,165	1.6
Air Products and Chemicals, In	2,691,977	2,661,314	1.2
Aircastle Limited Common Stock	2,920,890	2,883,398	1.3
Airgas, Inc. Common Stock	1,698,506	1,514,941	12.1
AK Steel Holding Corporation C	22,449,310	22,573,504	-0.6
Aktiebolaget Svensk Exportkred	1,560	1,280	21.9
Alabama Power Company 5.30% Cl	17	436	-96.1
Alabama Power Company 5.875 Se	13,127	21,987	-40.3
Alabama Power Company Preferre	1,802	3,047	-40.9
Alabama Power Company Preferre	3,972	5,413	-26.6
Alamo Group, Inc. Common Stock	194,555	220,759	-11.9
Alaska Air Group, Inc. Common	1,630,658	1,585,834	2.8
Albany International Corporati	1,576,880	1,654,683	-4.7
Albemarle Corporation Common S	2,329,186	2,370,465	-1.7
Alcatel-Lucent Common Stock	22,543,237	18,239,868	23.6
Alcoa Inc. Common Stock	75,249,156	64,299,994	17.0
Alere Inc. Common Stock	3,429,995	3,473,047	-1.2
Alere Inc. Inverness Medical I	61,040	59,446	2.7
Alerian MLP ETF	676,631	416,494	62.5
Alexander & Baldwin, Inc. Co	1,484,141	1,382,251	7.4
Alexander's, Inc. Common Stock	61,001	65,422	-6.8
Alexandria Real Estate Equitie	1,354,844	1,265,505	7.1
Alexandria Real Estate Equitie	100	2,648	-96.2
Alleghany Corporation Common S	962,977	814,160	18.3
Allegheny Technologies Incorpo	5,294,965	5,382,869	-1.6
Allergan, Inc. Common Stock	5,810,042	5,310,060	9.4
Allete, Inc.	1,072,753	1,234,209	-13.1
Alliance California Municipal	10,077	6,108	65.0
Alliance Data Systems Corporat	12,530,213	11,401,553	9.9
Alliance HealthCare Services,	693,005	710,870	-2.5
Alliance New York Municipal In	14,698	21,673	-32.2
Alliance One International, In	8,042,537	7,895,095	1.9
Alliancebernstein Global High	178,644	229,636	-22.2
Alliancebernstein Income Fund	43,150	103,126	-58.2
AllianceBernstein National Mun	34,565	22,008	57.1
Alliancebernstein Holding L.P.	1,653,288	1,169,699	41.3
Alliant Energy Corporation Com	946,364	1,350,350	-29.9
Alliant Techsystems Inc. Commo	628,739	575,628	9.2
Allied Capital Corporation All	835	3,533	-76.4

Allied World Assurance Company	413,931	383,797	7.9
Allstate Corporation (The) Com	10,472,545	7,823,279	33.9

26 Jan 2012 08:38 EDT DJ NYSE Short Interest: Ally Financial Inc - Aspen Insurance

	Jan 13	Dec 30	% Chg
Ally Financial Inc Fixed Rate	252,827	30,376	732.3
Alon Holdings - Blue Square Is	2,121	3,851	-44.9
Alon USA Energy, Inc. common s	884,716	1,016,200	-12.9
Alpha Natural Resources, inc.	9,723,504	7,632,784	27.4
Alpine Global Dynamic Dividend	28,637	29,309	-2.3
Alpine Global Premier Properti	44,915	43,670	2.9
Alpine Total Dynamic Dividend	110,615	138,517	-20.1
ALPS Equal Sector Weight ETF	37,729	12,396	204.4
Altria Group, Inc.	17,308,444	19,437,315	-11.0
Alumina Ltd American Depositary	307,391	525,687	-41.5
Aluminum Corporation of China	4,500,266	4,516,625	-0.4
Ambow Education Holding Ltd. A	65,323	63,437	3.0
Amcol International Corporatio	2,738,041	2,788,410	-1.8
Amdocs Limited Common Stock	2,171,776	2,168,381	0.2
Ameren Corporation Common Stoc	2,937,711	3,732,008	-21.3
Ameresco, Inc Class A Common S	1,121,193	1,174,655	-4.6
America Movil, S.A.B. de C.V.	7,480,556	6,892,318	8.5
American Assets Trust, Inc. Co	1,250,183	1,209,748	3.3
American Axle & Manufacturin	10,278,960	9,501,702	8.2
American Campus Communities In	3,890,092	4,158,908	-6.5
American Eagle Outfitters, Inc	12,032,858	12,301,843	-2.2
American Electric Power Compan	5,985,220	5,634,757	6.2
American Electric Power Compan	86,305	82,029	5.2
American Equity Investment Lif	8,382,685	8,230,129	1.9
American Express Company Commo	7,297,899	8,517,558	-14.3
American Financial Group, Inc.	492,733	515,697	-4.5
American Financial Group, Inc.	13,728	10,109	35.8
American Financial Group, Inc.	998	353	182.7
American Greetings Corporation	7,972,249	6,831,506	16.7
American Income Fund, Inc. Com	19,210	26,177	-26.6
American International Group,	13,244,843	13,959,336	-5.1
AMERICAN INTERNATIONAL GROUP,	155,980	182,541	-14.6
American International Group,	1,550,774	1,486,153	4.3
American International Group,	46,248	20,777	122.6
American Midstream Partners, L	6,780	952	612.2
American Municipal Income Port	3,499	747	368.4
American Oriental Bioengineeri	2,835,939	3,080,959	-8.0
American Realty Investors, Inc	12,487	13,442	-7.1
American Reprographics Company	1,182,725	1,245,815	-5.1
American Safety Insurance Hold	286,138	290,685	-1.6
American Select Portfolio, Inc	20,388	27,943	-27.0
American States Water Company	558,085	567,240	-1.6
American Strategic Income Port	1,862	9,951	-81.3
American Strategic Income Port	2,226	4,167	-46.6
American Strategic Income Port	9,287	3,102	199.4
American Tower Corporation (RE	6,019,427	5,102,436	18.0
American Vanguard Corporation	2,152,062	2,245,678	-4.2
American Water Works Company,	883,097	840,589	5.1
AmeriGas Partners, L.P. Common	502,409	423,903	18.5
AMERIGROUP Corporation Common	5,770,809	5,190,113	11.2
AMERIPRISE FINANCIAL SERVICES,	8,076	8,683	-7.0
Ameriprise Financial, Inc. Com	2,877,099	3,427,050	-16.0
AmerisourceBergen Corporation	5,578,055	5,172,451	7.8
AMETEK, Inc.	778,868	805,680	-3.3
AMN Healthcare Services Inc AM	1,910,666	1,991,797	-4.1

Ampco-Pittsburgh Corporation C	217,270	239,464	-9.3
Amphenol Corporation Common St	4,126,485	3,618,197	14.0
AMREP Corporation Common Stock	17,234	16,582	3.9
Anadarko Petroleum Corporation	6,520,580	6,766,886	-3.6
Analog Devices, Inc. Common St	6,111,134	6,528,783	-6.4
AngloGold Ashanti Ltd. 6% Mand	8,951	35,769	-75.0
AngloGold Ashanti Ltd. Common	3,503,649	3,330,325	5.2
Anheuser-Busch Inbev SA Sponso	1,431,687	1,533,283	-6.6
Anixter International Inc. Com	2,634,301	2,718,170	-3.1
ANN INC. Common Stock	6,942,849	6,395,258	8.6
Annaly Capital Management Inc	37,855,015	37,051,460	2.2
Annaly Capital Management Inc	8,264	8,367	-1.2
Anworth Mortgage Asset Corpor	355	1,060	-66.5
Anworth Mortgage Asset Corpora	4,126,104	4,224,252	-2.3
Anworth Mortgage Asset Corpora	2,025	3,770	-46.3
AOL Inc. AOL Inc. Common Stock	15,907,851	15,472,028	2.8
Aon Corporation Common Stock	3,462,566	3,847,280	-10.0
Apache Corporation Common Stoc	4,342,903	3,425,588	26.8
Apache Corporation Dep Shs Rep	1,157,591	1,101,697	5.1
Apartment Investment and Manag	9,098,975	9,236,099	-1.5
Apartment Investment and Manag	19,534	23,177	-15.7
Apartment Investment and Manag	1,477	145	918.6
Apartment Investment and Manag	22,117	15,436	43.3
Apartment Investment and Manag	2,447	4,482	-45.4
Apartment Investment and Manag	3,076	3,141	-2.1
Apollo Commercial Real Estate	691,099	729,369	-5.2
Apollo Global Management, LLC	1,009,549	1,014,550	-0.5
Apollo Residential Mortgage, I	397,312	430,690	-7.7
Apollo Senior Floating Rate Fu	24,297	6,940	250.1
Applied Industrial Technologie	1,397,081	1,412,473	-1.1
AptarGroup, Inc. Common Stock	1,036,298.0	1,088,390	-4.8
Aqua America, Inc. Common Stoc	4,134,134	4,094,402	1.0
Arbitron Inc. Common Stock	1,771,587	1,808,132	-2.0
Arbor Realty Trust Common Stoc	445,880	429,994	3.7
Arcelor Mittal NY Registry Sha	9,096,437	9,496,325	-4.2
Arch Capital Group Ltd. 8% Pre	14,317	13,347	7.3
Arch Capital Group Ltd. Prefer	4,113	4,087	0.6
Arch Coal, Inc. Common Stock	12,287,185	12,250,201	0.3
Archer-Daniels-Midland Company	10,051,158	8,329,881	20.7
Arcos Dorados Holdings Inc. CI	2,708,785	2,987,061	-9.3
Ares Capital Corporation 7.75%	15,895	18,414	-13.7
Arlington Asset Investment Cor	527,043	502,453	4.9
ARMOUR Residential REIT, Inc.	6,496,587	9,112,254	-28.7
Armstrong World Industries Inc	2,399,663	1,866,162	28.6
Arrow Electronics, Inc. Common	1,859,886	2,135,302	-12.9
Arthur J. Gallagher & Co. Co	2,068,759	2,079,384	-0.5
ARTIO GLOBAL INVESTORS INC. Ar	2,599,061	2,368,944	9.7
ASA Gold and Precious Metals	106,398	126,206	-15.7
ASBC Capital Trust I 7.625% 6/	2,413	3,584	-32.7
Asbury Automotive Group Inc Co	3,230,226	2,987,003	8.1
Ashford Hospitality Trust Inc	4,976,399	4,768,396	4.4
Ashford Hospitality Trust Inc	11,087	5,506	101.4
Ashford Hospitality Trust Inc	25,916	23,378	10.9
Ashford Hospitality Trust Inc	19,479	21,251	-8.3
Ashland Inc. (NEW) Common Stoc	5,336,023	5,099,850	4.6
Asia Pacific Fund, Inc. (The)	6,148	6,037	1.8
Asia Tigers Fund, Inc. (The) C	5,191	5,666	-8.4
Aspen Insurance Holdings Limit	2,012,761	2,026,572	-0.7
Aspen Insurance Holdings Limit	462,271	462,136	-0.7
Aspen Insurance Holdings Limit	3,001	82	3,559.8

26 Jan 2012 08:38 EDT DJ NYSE Short Interest: Assisted Living Concepts - Barclays

	Jan 13	Dec 30	% Chg
Assisted Living Concepts, Inc.	467,207	507,117	-7.9
Associated Banc-Corp Depositar	1,717	2,525	-32.0
Associated Estates Realty Corp	1,971,469	1,979,289	-0.4
Assurant, Inc. Common Stock	1,267,592	1,089,800	16.3
Assured Guaranty Ltd.	366,484	345,923	5.9
Assured Guaranty Ltd.	770	551	39.7
Assured Guaranty Ltd.	1,616	2,226	-27.4
Assured Guaranty Ltd. Common S	7,404,110	7,009,710	5.6
Astoria Financial Corporation	9,043,090	8,241,689	9.7
Astrazeneca PLC Common Stock	3,954,839	3,676,482	7.6
AT & T Inc.	57,431,626	52,277,342	9.9
AT & T Inc. Senior Note 6.375	939,598	486,557	93.1
Atlantic Power Corporation Ord	5,159,669	4,907,975	5.1
Atlas Energy, L.P. Common Unit	1,417,132	1,237,196	14.5
Atlas Pipeline Partners, L.P.	723,446	552,413	31.0
Atmos Energy Corporation Commo	444,170	496,883	-10.6
Atwood Oceanics, Inc. Common S	4,019,517	3,542,190	13.5
AU Optronics Corp American Dep	6,138,443	6,483,693	-5.3
AuRico Gold Inc. Ordinary Shar	5,194,249	4,443,147	16.9
Autoliv, Inc. Common Stock	2,334,630	2,543,375	-8.2
Autoliv, Inc. Corp Unit	300	329	-8.8
AutoNation, Inc. Common Stock	7,510,480	8,242,185	-8.9
AutoZone, Inc. Common Stock	1,011,829	688,741	46.9
AvalonBay Communities, Inc. Co	8,292,656	7,956,345	4.2
Avenue Income Credit Strategie	33,796	4,098	724.7
Avery Dennison Corporation Com	6,933,640	5,773,737	20.1
Avista Corporation Common Stoc	2,278,637	2,359,092	-3.4
Aviva plc Subordinated Capital	2,015	34,232	-94.1
Aviva plc Unsponsored ADR (UK)	36,107	27,953	29.2
Avnet, Inc. Common Stock	2,380,102	2,389,943	-0.4
Avon Products, Inc. Common Sto	10,370,492	9,102,741	13.9
AVX Corporation Common Stock	580,544	604,860	-4.0
Axis Capital Holdings Limited	1,404,812	1,973,286	-28.8
Axis Capital Holdings Limited	22,630	22,691	-0.3
AZZ Incorporated Common Stock	488,914	550,655	-11.2
B & G Foods, Inc. B & G Foods,	3,176,534	3,247,462	-2.2
Babcock Common Stock	738,757	703,001	5.1
Babson Capital Corporate Inves	2,529	4,505	-43.9
Babson Capital Participation I	8,909	3,914	127.6
BAC Capital Trust XII 6 7/8% C	56,094	52,185	7.5
Badger Meter, Inc. Common Stoc	1,195,530	1,125,384	6.2
Baker Hughes Incorporated Comm	7,824,708	7,088,933	10.4
Ball Corporation Common Stock	3,671,658	3,160,101	16.2
Bally Technologies Inc. Common	3,831,397	3,719,513	3.0
Baltic Trading Limited Common	850,454	964,816	-11.9
Banco Bilbao Vizcaya Argentari	3,704,178	3,922,428	-5.6
Banco Bradesco Sa American Dep	21,078,845	20,632,323	2.2
Banco De Chile Sa American Dep	21,078,845	20,632,323	2.2
Banco De Chile	231,283	248,322	-6.9
Banco Latinoamericano de Comer	913,860	958,542	-4.7
Banco Macro S.A. ADR (represe	254,703	266,186	-4.3
Banco Santander - Chile ADS	534,421	448,088	19.3
Banco Santander Brasil SA Amer	9,349,856	9,767,009	-4.3
Banco Santander Central Hispan	3,838	2,993	28.2
Banco Santander, S.A. 6.50% No	25,064	20,404	22.8
Banco Santander, S.A. 6.80% No	33,717	40,692	-17.1
Banco Santander, S.A. SANTANDE	175,285	190,223	-7.9
Banco Santander, S.A. Sponsore	51,622,348	33,385,179	54.6
BanColombia S.A. Common Stock	2,695,280.0	2,647,971	1.8
BancorpSouth, Inc. BancorpSout	848	2,852	-70.3
BancorpSouth, Inc. Common Stoc	8,273,283	8,614,320	-4.0
Bank Amer Corp Dep Sh Repstg 1	41,813	37,195	12.4
Bank Nova Scotia Halifax Pfd 3	1,697,097	1,842,335	-7.9

BANK OF AMERICA CORP Depositar	76,720	39,230	95.6
Bank of America Corporation 5.	3,078	848	263.0
Bank of America Corporation 5.	4,033	3,611	11.7
Bank of America Corporation 6%	4,039	9,485	-57.4
Bank of America Corporation 6.	16,396	18,341	-10.6
Bank of America Corporation 7%	48,153	26,258	83.4
Bank of America Corporation BA	329,423	316,549	4.1
Bank of America Corporation Ba	159,568	163,947	-2.7
Bank of America Corporation BA	158,034	180,739	-12.6
Bank of America Corporation BA	49,878	74,574	-33.1
Bank of America Corporation BA	42,302	62,893	-32.7
Bank of America Corporation Ba	157,677	288,984	-45.4
Bank of America Corporation BA	114,308	112,607	1.5
Bank of America Corporation Ba	110,334	161,200	-31.6
Bank of America Corporation Ba	112,817	113,231	-0.4
Bank of America Corporation Ba	124,385	138,661	-10.3
Bank of America Corporation Ba	30,430	38,327	-20.6
Bank of America Corporation Ba	8,358	9,239	-9.5
Bank of America Corporation Ba	6,995	5,083	37.6
Bank of America Corporation Ca	1,000	0	37.6
Bank of America Corporation Ca	13	13	37.6
Bank of America Corporation Cl	7,720,729	7,354,563	5.0
Bank of America Corporation Cl	679,866	725,357	-6.3
Bank of America Corporation Co	186,089,564	157,043,447	18.5
Bank of America Corporation De	1,155,507	1,107,038	4.4
Bank of America Corporation De	1,086,107	1,095,926	-0.9
Bank of America Corporation De	414,105	460,898	-10.2
Bank of America Corporation Gt	283,392	288,691	-1.8
Bank of America Corporation Ma	200	2,400	-91.7
Bank of America Corporation Ma	50	0	-91.7
Bank of America Corporation Ma	300	550	-45.5
Bank of America Corporation Ma	100	253	-60.5
Bank of America Corporation Ma	1,500	0	-60.5
Bank of America Corporation Ma	90	90	-60.5
Bank of America Corporation MI	100	0	-60.5
Bank of America Corporation No	2,971	3,941	-24.6
Bank of Hawaii Corporation Com	2,101,082	1,753,270	19.8
Bank Of Montreal Common Stock	2,989,156	2,664,771	12.2
Bank of New York Company, Inc.	1,773	3,778	-53.1
Bank of New York Company, Inc.	50,489	45,209	11.7
Bank of New York Mellon Corpor	13,367,422	14,317,248	-6.6
Bank One Corporation Bank One	176,093	225,679	-22.0
BankAtlantic Bancorp, Inc. New	933,509	938,855	-0.6
Bankrate, Inc. Common Stock	4,795,898	4,692,712	2.2
BankUnited, Inc. Common Stock	1,242,472	1,230,390	1.0
Barclays 1-3 Year Treasury Bon	591,660	825,003	-28.3
Barclays Bank Plc iPath ETNs I	374,444	329,269	13.7
Barclays Bank Plc iPath Exchan	860,582	351,764	144.6
Barclays Bank PLC iPath Exchan	132,680	30,908	329.3
BARCLAYS BANK PLC iPath JPY/US	555	372	49.2
Barclays ETN S & P VEQTOR ETN	13,233	111,767	-88.2
Barclays Long B Leveraged S &	32,688	32,748	-0.2
Barclays Long C Leveraged S &	4,912	7,885	-37.7

26 Jan 2012 08:39 EDT DJ NYSE Short Interest: Barclays PLC - Blackrock MuniYield

	Jan 13	Dec 30	% Chg
Barclays PLC	94,071	18,785	400.8
Barclays PLC ADS	110,233	58,721	87.7
Barclays PLC American Deposita	217,966	325,924	-33.1
Barclays PLC American Deposita	77,435	76,376	1.4

Barclays PLC Common Stock	9,665,673	10,067,037	-4.0
Barclays PLC iPath EUR/USD Exc	1,718	1,318	30.3
Barclays Short B Leveraged S &	7,912	8,923	-11.3
Barclays Short C Leveraged Inv	118,091	109,164	8.2
Barnes & Noble, Inc. Common	17,612,442	14,893,277	18.3
Barnes Group, Inc. Common Stoc	2,633,154	2,558,454	2.9
Barrick Gold Corporation Commo	7,363,068	6,059,572	21.5
Basic Energy Services, Inc. Co	2,713,659	2,719,097	-0.2
Baxter International Inc. Comm	4,245,322	4,022,687	5.5
Baytex Energy Corp	908,172	1,016,218	-10.6
BB & T Capital Trust V Enhance	24,482	36,320	-32.6
BB & T Corporation	908,172	1,016,218	-10.6
BB & T Capital Trust V Enhance	24,482	36,320	-32.6
BB & T CAPI	36,607	44,035	-16.9
BB & T Corporation Common Stoc	11,590,620	12,510,923	-7.4
BB & T Corporation Enhanced Tr	14,183	19,426	-27.0
BBVA Banco Frances S.A. Common	158,301	111,528	41.9
BCE, Inc. Common Stock	3,541,439	2,744,295	29.0
Beam Inc. Common Stock	1,128,248	1,063,103	6.1
Bear Stearns Depositor, Inc. P	1,506	917	64.2
Beazer Homes USA, Inc 7.5% Man	297	1,290	-77.0
Beazer Homes USA, Inc. 7.25% T	838	1,389	-39.7
Beazer Homes USA, Inc. Common	11,525,820	10,982,240	4.9
Becton, Dickinson and Company	7,610,304	6,499,791	17.1
Belden Inc Common Stock	1,853,685	1,941,362	-4.5
Belo Corporation Common Stock	7,770,432	7,347,913	5.8
Bemis Company, Inc. Common Sto	4,073,615	3,475,988	17.2
Benchmark Electronics, Inc. Co	3,102,700	3,408,434	-9.0
Berkshire Hathaway Inc. Common	871	983	-11.4
Berkshire Hathaway Inc. New Co	12,433,519	12,368,283	0.5
Berry Petroleum Company Common	3,597,283	3,338,258	7.8
Best Buy Co., Inc. Common Stoc	40,028,754	37,005,469	8.2
Bge Cap Trust II 6.20% Trust P	10,919	5,800	88.3
BHP Billiton Limited Common St	14,484,570	13,633,706	6.2
BHP Billiton plc Sponsored ADR	456,941	234,584	94.8
Big Lots, Inc. Common Stock	4,636,251	4,330,905	7.1
Biglari Holdings Inc.	47,565	51,755	-8.1
Bill Barrett Corporation Commo	5,525,256	5,769,763	-4.2
Biomed Realty Trust 7.375% Ser	5,908	10,590	-44.2
Biomed Realty Trust Common Sto	8,272,315	8,544,920	-3.2
Bio-Rad Laboratories, Inc. Cla	165,532	150,240	10.2
Bio-Rad Laboratories, Inc. Cla	2,111	2,111	10.2
Bitauto Holdings Limited Ameri	6,668	8,360	-20.2
Black Hills Corporation Common	2,378,697	2,380,199	-0.1
BlackRock Build America Bond T	30,560	69,554	-56.1
BlackRock California Municipal	29,156	13,921	109.4
Blackrock California Municipal	466	3,734	-87.5
Blackrock Capital and Income F	80,226	23,692	238.6
Blackrock Core Bond Trust Blac	63,219	76,673	-17.5
Blackrock Corporate High Yield	159,620	156,408	2.1
Blackrock Corporate High Yield	113,259	181,976	-37.8
Blackrock Corporate High Yield	50,483	51,129	-1.3
Blackrock Corporate High Yield	37,822	62,745	-39.7
BlackRock Credit Allocation In	113,296	140,407	-19.3
Blackrock Credit Allocation In	44,302	40,499	9.4
BlackRock Credit Allocation In	18,029	13,295	35.6
BlackRock Credit Allocation In	8,999.0	10,173	-11.5
Blackrock Debt Strategies Fund	140,496	27,958	402.5
Blackrock Defined Opportunity	5,817	1,221	376.4
Blackrock Diversified Income S	3,097	2,549	21.5
BlackRock Ecosolutions Investm	30,185	32,145	-6.1
BlackRock Energy and Resources	39,772	29,922	32.9
Blackrock Enhanced Equity Divi	126,580	148,720	-14.9
Blackrock Enhanced Government	2,824	2,314	22.0
Blackrock Equity Dividend Trus	526,942	486,162	8.4
Blackrock Floating Rate Income	16,951	24,733	-31.5

BlackRock Floating Rate Income	42,999	43,984	-2.2
Blackrock Floating Rate Income	16,511	2,734	503.9
Blackrock Florida Municipal 20	4,052	1,744	132.3
Blackrock Global Blackrock Glo	41,463	20,100	106.3
Blackrock Health Sciences Trus	37,402	31,523	18.6
Blackrock High Income Shares S	191,435	74,339	157.5
Blackrock High Yield Trust (Th	9,661	6,240	54.8
BlackRock Income Opportunity T	86,662	101,718	-14.8
BlackRock Income Trust Inc. (T	88,543	51,107	73.3
BLACKROCK INTERNATIONAL, LTD.	128,843	70,171	83.6
BlackRock Investment Quality M	36,973	17,691	109.0
Blackrock Limited Duration Inc	49,846	39,106	27.5
BlackRock Long-Term Municipal	27,129	19,810	36.9
Blackrock Muni Intermediate Du	66,333	27,582	140.5
Blackrock Muni New York Intern	5,972	8,353	-28.5
Blackrock MuniAssets Fund, Inc	75,002	27,147	176.3
Blackrock Municipal 2018 Term	7,085	4,002	77.0
Blackrock Municipal 2020 Term	6,152	1,524	303.7
BlackRock Municipal Bond Inves	7,649	6,325	20.9
Blackrock Municipal Bond Trust	5,617	11,393	-50.7
BlackRock Municipal Income Inv	2,228	2,837	-21.5
BlackRock Municipal Income Inv	17,535	19,516	-10.2
Blackrock Municipal Income Qua	8,751	15,743	-44.4
BlackRock Municipal Income Tru	38,353	13,746	179.0
Blackrock MuniEnhanced Fund, I	2,578	22,312	-88.4
Blackrock MuniHoldings Califor	28,622	31,157	-8.1
Blackrock MuniHoldings Fund II	4,249	3,558	19.4
Blackrock MuniHoldings Fund, I	2,080	1,116	86.4
Blackrock MuniHoldings Investm	25,125	26,367	-4.7
Blackrock MuniHoldings New Jer	14,160	14,143	0.1
Blackrock MuniHoldings New Yor	6,157	16,955	-63.7
Blackrock MuniHoldings Quality	59,483	54,565	9.0
Blackrock MuniHoldings Quality	8,462.0	9,670	-12.5
Blackrock MuniVest Fund II, In	35,455	18,564	91.0
Blackrock MuniYield California	42,456	40,013	6.1
Blackrock MuniYield California	25,152	32,490	-22.6
Blackrock MuniYield Fund, Inc.	74,212	67,347	10.2
Blackrock MuniYield Investment	23,836	5,738	315.4
Blackrock MuniYield Investment	11,594	21,534	-46.2
Blackrock MuniYield Michigan Q	1,387	10,272	-86.5
Blackrock MuniYield Michigan Q	19,688	22,726	-13.4
Blackrock MuniYield New Jersey	2,653	9,181	-71.1
Blackrock MuniYield New Jersey	29,776	38,272	-22.2
Blackrock MuniYield New York Q	12,742	28,073	-54.6
Blackrock MuniYield Pennsylvan	8,585	11,255	-23.7
Blackrock MuniYield Quality Fu	64,491	54,310	18.7
Blackrock MuniYield Quality Fu	7,366	15,302	-51.9

26 Jan 2012 08:39 EDT DJ NYSE Short Interest: Blackrock Muni - Capital Senior Living

	Jan 13	Dec 30	% Chg
Blackrock MuniYield Quality Fu	26,749	29,043	-7.9
BlackRock New Jersey Municipal	11,898	7,488	58.9
Blackrock New York Municipal 2	503	2,013	-75.0
Blackrock New York Municipal B	1,677	3,140	-46.6
BlackRock New York Municipal I	12,066	8,370	44.2
Blackrock New York Municipal I	3,251	6,071	-46.5
Blackrock Real Asset Equity Tr	120,594	22,372	439.0
BlackRock Resources Common Sha	33,357	3,665	810.2
Blackrock Senior High Income F	21,490	73,027	-70.6
Blackrock Strategic Bond Trust	1,992	4,984	-60.0
Blackrock Strategic Equity Div	8,470	10,297	-17.7

BlackRock Strategic Municipal	3,270	17,990	-81.8
BlackRock Utility and Infrastr	51,268	19,355	164.9
BlackRock, Inc. Common Stock	2,000,034	1,932,269	3.5
Blackstone GSO Long Short Cred	7,699	376	1,947.6
Blackstone GSO Senior Floating	14,805	4,772	210.2
Blount International, Inc. Com	1,416,484	1,514,332	-6.5
Bluegreen Corporation Common S	69,559	66,729	4.2
Bluelinx Holdings Inc. Common	227,840	353,428	-35.5
Blyth, Inc. New Common Stock	449,577	463,024	-2.9
Boardwalk Pipeline Partners LP	667,322	783,271	-14.8
Boeing Company (The) Common St	12,862,108	14,206,455	-9.5
Boise Inc.	4,740,176	4,664,603	1.6
Bonanza Creek Energy, Inc. Com	96,890.0	6,310	1,435.5
Booz Allen Hamilton Holding Co	1,314,141	1,508,682	-12.9
BorgWarner Inc. Common Stock	14,713,958	15,000,252	-1.9
Boston Beer Company, Inc. (The	1,652,656	1,652,446	-1.9
Boston Properties, Inc. Common	9,518,307	10,153,951	-6.3
Boston Scientific Corporation	32,668,011	32,644,074	0.1
Boulder Growth & Income Fund	221,857	203,789	8.9
Boulder Total Return Fund, Inc	127,481	127,540	8.9
Box Ships Inc. Common Shares	165,613.0	134,206	23.4
Boyd Gaming Corporation Common	11,810,851	12,116,521	-2.5
BP p.l.c. Common Stock	7,247,083	6,379,299	13.6
BP Prudhoe Bay Royalty Trust C	519,923	517,836	0.4
BPZ Resources, Inc Common Stoc	23,903,696	24,207,720	-1.3
Brady Corporation Common Stock	2,073,069	2,210,435	-6.2
Brandywine Realty Trust 7.50%	3,774	3,327	13.4
Brandywine Realty Trust Common	14,666,208	14,411,294	1.8
Brandywine Realty Trust Prefer	4,483	1,258	256.4
Brasil Telecom Participacoes S	44,936	44,511	1.0
Brasil Telecom SA Brasil Telec	368,336	355,697	3.6
Braskem SA ADR	3,256,045	2,976,996	9.4
BRE Properties, Inc. Common St	2,863,883	2,776,729	3.1
BRE Properties, Inc. Preferred	1,395	695	100.7
BRF-Brasil Foods S.A.	8,196,145	7,905,395	3.7
Bridgepoint Education, Inc.	10,647,552	10,598,483	0.5
Briggs & Stratton Corporatio	8,922,885	8,797,523	1.4
Brinker International, Inc. Co	11,286,137	10,394,674	8.6
Brinks Company (The) Common St	1,489,146	1,563,222	-4.7
Bristol-Myers Squibb Company C	29,729,052	30,786,571	-3.4
Bristol-Myers Squibb Company C	1,753	2,030	-13.6
Bristow Group Inc. Common Stoc	1,956,720	2,041,527	-4.2
Broadridge Financial Solutions	1,638,301	1,531,070	7.0
Brookdale Senior Living Inc. C	4,683,474	4,793,123	-2.3
Brookfield Asset Management In	800,355	795,892	0.6
Brookfield Global Listed Infra	6,509	2,224	192.7
Brookfield Infrastructure Part	261,725	226,669	15.5
Brookfield Office Properties C	100	0	15.5
Brookfield Office Properties I	6,279,755	6,748,207	-6.9
Brookfield Residential Propert	654,203	605,486	8.0
Brown & Brown, Inc. Common S	1,934,410	1,871,745	3.3
Brown Forman Inc Class A Commo	11,525	10,763	7.1
Brown Forman Inc Class B Commo	1,031,380	1,013,932	1.7
Brown Shoe Company, Inc. Commo	9,336,637	9,293,024	0.5
BRT Realty Trust Common Stock	4,603	4,094	12.4
Brunswick Corporation Common S	8,343,359	8,105,527	2.9
BT Group plc Common Stock	246,534	138,087	78.5
Buckeye Partners L.P. Common S	355,632	449,463	-20.9
Buckeye Technologies, Inc. Com	1,507,867	1,514,556	-0.4
Buckle, Inc. (The) Common Stoc	6,977,682	6,802,656	2.6
Build-A-Bear Workshop, Inc. Co	1,368,265	1,453,152	-5.8
Bunge Limited. (The) Common Stoc	6,977,682	6,802,656	2.6
Build-A-Bear Workshop, Inc. Co	1,368,265	1,453,152	-5.8
Bunge Limited	3,219,526	17.8	
C Tracks Exchange Traded Notes	79,904	49,932	60.0

C & J Energy Services, Inc. Co	5,907,294	5,434,932	8.7
C.R. Bard, Inc. Common Stock	2,667,735	2,509,516	6.3
CABCO Series 2004-101 Trust Go	16,017	13,211	21.2
Cabco Tr Jcp 7.625 Common Stoc	701	2,200	-68.1
Cabela's Inc Class A Common St	5,334,660	5,452,914	-2.2
Cablevision Systems Corporatio	7,783,641.0	8,079,944	-3.7
Cabot Corporation Common Stock	484,295	646,066	-25.0
Cabot Oil & Gas Corporation	4,388,036	3,934,265	11.5
CACI International, Inc. Class	2,851,190	3,105,239	-8.2
CAE Inc. Ordinary Shares	175,795	120,208	46.2
Cai International, Inc. Common	606,813	652,813	-7.0
Cal Dive International, Inc. C	5,290,485	5,458,489	-3.1
Calamos Convertible and High I	170,072	103,436	64.4
Calamos Convertible Opportunit	62,071.0	10,256	505.2
Calamos Global Dynamic Income	73,241	22,409	226.8
Calamos Global Total Return Fu	32,447	61,772	-47.5
Calamos Strategic Total Return	217,428	148,466	46.4
Calgon Carbon Corporation Comm	2,251,388	2,224,319	1.2
California Water Service Group	1,134,951	1,275,520	-11.0
Calix, Inc Common Stock	2,831,856	3,068,684	-7.7
Callaway Golf Company Common S	11,002,749	11,228,084	-2.0
Callon Petroleum Company Commo	1,270,884	1,284,925	-1.1
Calpine Corporation Common Sto	6,604,996	6,720,573	-1.7
Cambrex Corporation Common Sto	788,726	842,004	-6.3
Cambria Global Tactical	27,817	17,472	59.2
Camden Property Trust Common S	3,204,317	3,127,586	2.5
Cameco Corporation Common Stoc	9,964,115	8,684,090	14.7
Camelot Information Systems Am	2,373,783	2,728,508	-13.0
Cameron International Corporat	6,750,465	6,351,990	6.3
Campbell Soup Company Common S	15,527,028	15,265,138	1.7
Campus Crest Communities, Inc.	2,097,557	2,090,252	0.3
Canadian Imperial Bank of Comm	2,107,328	1,948,237	8.2
Canadian National Railway Comp	2,619,516	2,184,806	19.9
Canadian Natural Resources Lim	6,964,807	6,882,233	1.2
Canadian Pacific Railway Limit	1,995,432	2,024,771	-1.4
Canon, Inc. American Depositar	505,166	420,266	20.2
Cantel Medical Corp. Common St	442,913	443,179	-0.1
Capital One Cap II 7.5% Gtd En	92,512	83,474	10.8
Capital One Financial Corporat	28,239,543	26,094,592	8.2
Capital One Financial Corporat	1,000,299	1,000,070	8.2
Capital Senior Living Corporat	986,798	968,764	1.9

26 Jan 2012 08:39 EDT DJ NYSE Short Interest: Capital Trust, Inc. - Citigroup Inc. 2%

	Jan 13	Dec 30	% Chg
Capital Trust, Inc. Common Sto	179,772	202,504	-11.2
CapitalSource Inc Common Stock	8,357,501	8,786,265	-4.9
Caplease Funding Inc Common St	2,226,286	2,307,002	-3.5
Caplease Funding, Inc. 8.125%	2,839	2,387	18.9
Capstead Mortgage Corporation	2,985,938	3,135,404	-4.8
Capstead Mortgage Corporation	7,638	8,442	-9.5
Capstead Mortgage Corporation	376	245	53.5
Carbo Ceramics, Inc. Common St	3,900,981	3,542,000	10.1
Cardinal Health, Inc. Common S	2,746,303	2,338,666	17.4
CareFusion Corporation Common	2,714,887	2,181,748	24.4
Carlisle Companies Incorporate	844,802	779,940	8.3
CarMax Inc	16,282,841	16,733,476	-2.7
Carnival Corporation Common St	10,674,155	9,482,704	12.6
Carnival Plc ADS ADS	164,293	139,455	17.8
Carpenter Technology Corporati	1,563,347	1,501,451	4.1
Carriage Services, Inc. Common	13,713	7,993	71.6

Carter's, Inc. Common Stock	3,628,954	3,351,373	8.3
Cascade Corporation Common Sto	232,941	247,753	-6.0
Cash America International, In	4,237,500	4,150,458	2.1
Castle (A.M.) & Co. Common S	2,377,282	2,095,629	13.4
Caterpillar, Inc. Common Stock	18,396,416	15,533,457	18.4
Cato Corporation (The) Class A	2,154,948	2,086,821	3.3
CBIZ, Inc. Common Stock	5,453,004	5,522,014	-1.2
CBL & Associates Properties,	20,334,064	19,947,205	1.9
CBL & Associates Properties,	62,615	8,265	657.6
CBL & Associates Properties,	10,339	26,725	-61.3
CBRE Clarion Global Real Estat	64,068	20,109	218.6
CBRE Group Inc Common Stock Cl	10,287,974	10,172,907	1.1
CBS Corporation CBS Corporatio	99,017	94,398	4.9
CBS Corporation Class B Common	13,650,043	14,013,352	-2.6
CBS Corporation New Senior Not	36,103	36,290	-0.5
CDI Corporation Common Stock	341,936	364,204	-6.1
CEC Entertainment, Inc. Common	667,043	755,062	-11.7
Cedar Fair, L.P. Common Stock	171,653	117,877	45.6
Cedar Realty Trust, Inc. Commo	3,638,456	3,294,988	10.4
Cedar Realty Trust, Inc. Prefe	1,551	1,592	-2.6
Celadon Group, Inc. Common Sto	603,999	607,759	-0.6
Celanese Corporation. Common Sto	603,999	607,759	-0.6
Celanese	3,510,180	3,812,100	-7.9
Celestica, Inc. Common Stock	2,551,709	2,548,006	0.1
Cellcom Israel, Ltd. Ordinary	234,026	215,093	8.8
Cemex, S.A.B. de C.V. Sponsore	91,825,746	82,904,123	10.8
Cenovus Energy Inc Common Stoc	5,642,464	5,685,652	-0.8
Centene Corporation Common Sto	2,245,752	2,265,556	-0.9
CenterPoint Energy, Inc (Holdi	3,666,500	3,456,782	6.1
Centrais Elc Braz Pfb B Elbras	2,848,264	3,244,304	-12.2
Centrais Elc Braz Pfb B Elbras	493,951	487,769	1.3
Central Europe and Russia Fund	9,029	14,259	-36.7
Central Pacific Financial Corp	598,818	654,770	-8.5
Central Vermont Public Service	602,188	516,581	16.6
CenturyLink, Inc. Common Stock	15,140,600	12,782,168	18.5
Cenveo Inc	6,968,633.0	6,410,339	8.7
CF Industries Holdings, Inc. C	1,941,245	1,267,878	53.1
CGG Veritas	172,728	193,468	-10.7
CGI Group, Inc. Common Stock	2,478,289	2,602,104	-4.8
CH Energy Group, Inc. Common S	832,152	806,095	3.2
Charles River Laboratories Int	817,894	764,177	7.0
Charles Schwab Corporation (Th	31,857,464	25,332,742	25.8
Chatham Lodging Trust (REIT) C	444,303	467,452	-5.0
Checkpoint Systms, Inc. Common	1,309,877	1,404,831	-6.8
Chemed Corp	2,425,450	2,429,113	-0.2
Chemtura Corp. Common Stock	3,965,167	3,972,118	-0.2
Chesapeake Energy Corporation	35,189,370	34,338,903	2.5
Chesapeake Energy Corporation	33,378	41,485	-19.5
Chesapeake Granite Wash Trust	34,091	20,983	62.5
Chesapeake Lodging Trust Commo	1,128,564	1,249,316	-9.7
Chesapeake Midstream Partners,	266,346	241,506	10.3
Chesapeake Utilities Corporati	322,810	320,711	0.7
Chevron Corporation Common Sto	22,953,180	22,362,549	2.6
Chicago Bridge & Iron Compan	1,268,867	1,361,383	-6.8
Chico's FAS, Inc. Common Stock	7,718,724	6,681,911	15.5
Chimera Investment Corporation	20,332,455	23,270,070	-12.6
China Cord Blood Corporation.	256,938	257,135	-0.1
China Digital TV Holding Co.,	59,888	84,898	-29.5
China Distance Education Holdi	1,794	1,648	8.9
China Eastern Airlines Corpora	52,542	43,790	20.0
China Fund, Inc. (The) Common	44,561	79,032	-43.6
China Green Agriculture, Inc.	1,503,826	1,617,380	-7.0
China Hydroelectric Corporatio	74,928	78,084	-4.0
China Kanghui Holdings America	1,842,590	1,920,208	-4.0
China Life Insurance Company L	1,973,546	1,872,070	5.4
China Mass Media Corp American	10,927	29,221	-62.6

China Ming Yang Wind Power Gro	2,835,067	2,914,130	-2.7
China Mobile Limited Common St	1,692,501	1,332,685	27.0
China Nepstar Chain Drugstore	55,512	49,347	12.5
China New Borun Corporation Am	692,415	835,336	-17.1
China Petroleum & Chemical C	515,167	373,800	37.8
China Southern Airlines Compan	105,175	100,557	4.6
China Telecom Corp Ltd ADS	129,508	86,976	48.9
China Unicom (Hong Kong) Ltd C	5,604,815	4,868,299	15.1
China Xiniya Fashion Limited A	15,887	16,597	-4.3
China Yuchai International Lim	452,555	535,872	-15.5
China Zenix Auto International	9,550.0	12,178	-21.6
Chipotle Mexican Grill, Inc. C	2,601,371	2,969,828	-12.4
Chiquita Brands International,	3,155,396	3,083,030	2.3
Choice Hotels International, I	2,903,215	2,822,596	2.9
Christopher & Banks Corporat	954,475	1,045,130	-8.7
Chubb Corporation (The) Common	7,550,085	8,075,982	-6.5
Chunghwa Telecom Co Ltd Americ	599,092	447,496	33.9
Church & Dwight Company, Inc	3,762,311	3,743,695	0.5
Ciber, Inc. Common Stock	2,475,468	2,733,486	-9.4
Cigna Corporation Common Stock	4,566,124	3,027,539	50.8
Cimarex Energy Co Common Stock	3,623,588	3,603,345	0.6
Cincinnati Bell Inc. Common St	14,869,924	14,564,241	2.1
Cincinnati Bell Inc. Preferred	1,819	133	1,267.7
Cinemark Holdings Inc Cinemark	5,027,978	4,411,952	14.0
CIRCOR International, Inc. Com	761,954	767,156	-0.7
CIT Group Inc (DEL) Common Sto	4,571,751	4,377,182	4.4
Citigroup Cap XIX Enhanced Tru	55,411	87,112	-36.4
Citigroup Cap XX Enhanced Tr P	76,612	103,784	-26.2
Citigroup Capital VIII 7.875%	242,678	244,569	-0.8
Citigroup Capital XIV 6.875% E	19,474	26,919	-27.7
Citigroup Capital XV 6.50% Enh	30,639	3,321	822.6
Citigroup Funding Inc. 3% Min	1,701	0	822.6
Citigroup Inc. 2% Min Coupon B	190	90	111.1
Citigroup Inc. 2% Minimum Coup	49	449	-89.1

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	Jan 13	Dec 30	% Chg
Citigroup Inc. 3% Min Coupon P	200	200	-89.1
Citigroup Inc. 3% Min Coupon P	1,210	2,386	-49.3
Citigroup Inc. 3% Minimum Coup	300	300	-49.3
Citigroup Inc. 3% Principal Pr	300	333	-9.9
Citigroup Inc. 6.45% Enhanced	9,709	20,159	-51.8
Citigroup Inc. Citigroup Capit	112,563	72,750	54.7
Citigroup Inc. Class B Warrant	136,656	156,516	-12.7
Citigroup Inc. Dep Sh Repstg 1	4,184	6,484	-35.5
Citigroup Inc. Dep Sh Repstg 1	1,625	1,674	-2.9
Citigroup Inc. Dep Shs Repstg	3,298.0	2,324	41.9
Citigroup Inc. Floating Rate T	208,240	199,583	4.3
Citigroup Inc. Min Coupon on S	100	137	-27.0
Citigroup Inc. Principal Prote	100	100	-27.0
Citigroup Inc. Principle Prote	63	0	-27.0
Citigroup Inc. SPX LASERS	1,100	100	1,000.0
Citigroup Inc. Tangible Divide	214,200	123,829	73.0
Citigroup Inc. Warrants Class	388,334	380,087	2.2
Citigroup, Inc. 6% Trust Pfd S	17,592	11,640	51.1
Citigroup, Inc. Citigroup Capi	114,553	132,990	-13.9
Citigroup, Inc. CITIGROUP CAPI	65,082	136,017	-52.2
Citigroup, Inc. Citigroup Capi	58,125	22,841	154.5
Citigroup, Inc. Citigroup Capi	7,568	7,700	-1.7
Citigroup, Inc. New Common Sto	50,286,799	42,239,208	19.1

Citizens Funding Trust I Enhan	899	1,047	-14.1
Citizens, Inc. Class A Common	1,592,254	1,875,563	-15.1
City National Corporation Comm	2,740,828	2,415,125	13.5
CLARCOR Inc. Common Stock	1,739,755	1,904,202	-8.6
Clarymore CEF GS Connect ETN	861	3,189	-73.0
Clean Harbors, Inc. Common Sto	2,149,940	2,087,149	3.0
Clear Channel Outdoor Holdings	777,702	820,442	-5.2
ClearBridge Energy MLP Fund In	80,266	91,344	-12.1
ClearBridge Energy MLP Opportu	98,365	70,462	39.6
Clearwater Paper Corporation C	729,045	792,902	-8.1
Cleco Corporation Common Stock	2,666,030	2,732,353	-2.4
Cliffs Natural Resources Inc C	7,039,015	6,610,513	6.5
Clorox Company (The) Common St	2,512,721	2,107,710	19.2
Cloud Peak Energy Inc Common S	3,318,170	3,528,154	-6.0
CMS Energy Corporation Common	13,245,809	11,360,543	16.6
CMS Energy Corporation Preferr	27	41	-34.1
CMS Energy Corporation Preferr	194	453	-57.2
CNA Financial Corporation Comm	567,585	579,887	-2.1
CNH Global N.V. Common Stock	791,259	695,176	13.8
CNO Financial Group, Inc. Comm	23,142,976	24,092,644	-3.9
CNOOC Limited Common Stock	285,652	225,019	26.9
Coach, Inc. Common Stock	5,891,006	5,105,934	15.4
Cobalt International Energy, I	7,518,442	7,872,914	-4.5
Coca Cola Femsa S.A.B. de C.V.	143,309	118,990	20.4
COCA COLA HELLENIC BOTTLING CO	47,459	28,069	69.1
Coca-Cola Company (The) Common	19,294,813	17,402,417	10.9
Coca-Cola Enterprises, Inc. Co	4,268,932	2,865,707	49.0
Coeur d'Alene Mines Corporatio	4,789,506	4,765,400	0.5
Cogdell Spencer, Inc. 8.50% Se	400	651	-38.6
Cogdell Spencer, Inc. Common S	1,787,136	2,255,999	-20.8
Cohen & Steers Closed-End Op	34,481	14,036	145.7
Cohen & Steers Dividend Majo	138,019	116,502	18.5
Cohen & Steers Global Income	21,230	22,284	-4.7
Cohen & Steers Global Realty	4,004	6,448	-37.9
Cohen & Steers Infrastructur	198,830	37,193	434.6
Cohen & Steers Quality Incom	104,742	52,845	98.2
Cohen & Steers Reit and Pref	96,670	39,558	144.4
Cohen & Steers Select Prefer	6,885	588	1,070.9
Cohen & Steers Total Return	7,595	4,201	80.8
Cohn & Steers Inc Common Sto	4,086,941	4,041,546	1.1
Colfax Corporation Common Stoc	8,519,948	7,687,319	10.8
Colgate-Palmolive Company Comm	7,980,830	7,174,455	11.2
Collective Brands, Inc. Common	14,970,296	14,597,820	2.6
Colonial Properties Trust Comm	5,747,055	5,501,386	4.5
Colony Financial, Inc Common S	1,551,530	1,606,859	-3.4
Columbia Concentrated Large Ca	417	400	4.3
Columbia Core Bond Strategy Fu	452	1,068	-57.7
Columbia Growth Equity Strateg	234	260	-10.0
Columbia Intermediate Municipa	120	120	-10.0
Columbia Large-Cap Growth Equi	315	1,618	-80.5
Columbia Seligman Premium Tech	24,117	7,209	234.5
Comcast Corporation 7.00% Note	214,541	130,180	64.8
Comcast Corporation Comcast Co	19,096	33,795	-43.5
Comcast Holdings ZONES	105	105	-43.5
Comerica Incorporated Common S	7,867,087	8,550,063	-8.0
Comerica Incorporated Warrant	2,786	2,276	22.4
Comfort Systems USA, Inc. Comm	1,114,634	1,208,291	-7.8
Commercial Metals Company Comm	3,215,547	2,723,310	18.1
Commercial Net Lease Realty, I	2,207	2,527	-12.7
CommonWealth Reit	1,944,225	1,499,744	29.6
CommonWealth REIT 7.50% Senior	11,131	7,342	51.6
CommonWealth REIT CUM RED PFD	84,001	43,232	94.3
CommonWealth REIT Cum. Red. Pf	11,954	10,316	15.9
CommonWealth REIT Pfd Conv Shs	8,418	9,989	-15.7
Community Bank System, Inc. Co	3,834,960	4,058,494	-5.5
Community Health Systems, Inc.	7,606,575	7,259,330	4.8

Comp En De Mn Cemig ADS Americ	11,064,121	11,578,026	-4.4
Comp En De Mn Cemig ADS Americ	4,535	3,733	21.5
Companhia Brasileira de Distri	3,281,332	3,277,319	0.1
Companhia de Bebidas das Ameri	6,787,476	8,297,907	-18.2
Companhia de Bebidas das Ameri	24,854	21,481	15.7
Companhia de saneamento Basico	525,326	431,997	21.6
Companhia Paranaense de Energi	291,887	343,404	-15.0
Companhia Siderurgica Nacional	7,627,200	7,235,628	5.4
Compania Cervecerias Unidas, S	62,362	64,413	-3.2
Compania Mina Buenaventura, S.	772,421	1,009,046	-23.5
Compass Diversified Holdings S	1,408,623	1,401,459	0.5
Compass Minerals Intl Inc Comm	671,457	416,735	61.1
Complete Production Services,	3,982,648	4,378,962	-9.1
Computer Sciences Corporation	8,134,445	7,523,476	8.1
Comstock Resources, Inc. Commo	8,225,064	8,337,871	-1.4
ConAgra Foods, Inc. Common Sto	6,366,669	5,416,448	17.5
Concho Resources Inc. Common S	3,073,069	3,092,090	-0.6
Concord Medical Services Holdi	10,710	7,018	52.6
ConocoPhillips Common Stock	21,365,605	18,872,189	13.2
CONSOL Energy Inc. Common Stoc	4,791,804	5,318,459	-9.9
Consolidated Edison, Inc. Comm	10,350,571	11,343,811	-8.8
Consolidated Edison, Inc. Pref	726	361	101.1
Consolidated Edison, Inc. Pref	50	60	-16.7
Consolidated Graphics, Inc. Co	240,909	261,789	-8.0
Constellation Brands, Inc. Com	2,493,993	2,859,274	-12.8
Constellation Brands, Inc. Com	300	300	-12.8

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	Jan 13	Dec 30	% Chg
Constellation Energy Group, In	2,187,396	2,259,900	-3.2
Constellation Energy Group, In	7,718	8,794	-12.2
Constellation Energy Partners,	10,397	41,308	-74.8
Continental Resources, Inc. Co	7,015,852	5,486,545	27.9
Convergys Corporation Common S	6,896,531	7,267,644	-5.1
Con-Way, Inc. Common Stock	2,063,926	2,083,986	-1.0
Cooper Companies, Inc. (The) C	762,751	818,770	-6.8
Cooper Industries, plc (Irela	3,424,137	4,092,847	-16.3
Cooper Tire & Rubber Company	2,645,114	2,606,551	1.5
Copa Holdings, S.A. Copa Holdi	353,914	192,970	83.4
Core Laboratories N.V. Common	4,442,308	4,674,842	-5.0
CoreLogic, Inc. Common Stock	6,645,165	6,878,433	-3.4
CoreSite Realty Corporation Co	842,990	705,803	19.4
Corn Products International, I	912,947	861,754	5.9
Corning Incorporated Common St	21,747,926	18,144,584	19.9
Corpbanca Sponsored Reg S GDR	133,781	131,730	1.6
Corporate Asset Backed Corp CA	2,750	999	175.3
Corporate Asset Backed Corp CA	1,462	1,016	43.9
Corporate Backed Tr Ctfs 2004-	3,235	2,083	55.3
Corporate Backed Tr Ctfs Rep N	163	135	20.7
Corporate Backed Trust Certifi	1,309	1,186	10.4
Corporate Backed Trust Ctfs 20	615	697	-11.8
Corporate Executive Board Comp	1,709,118	1,760,568	-2.9
Corporate Office Properties Tr	3,642,831	3,383,443	7.7
Corporate Office Properties Tr	1,570	3,612	-56.5
Corporate Office Properties Tr	1,121	1,000	12.1
Corporate Office Properties Tr	2,075	1,849	12.2
Corrections Corporation of Ame	2,766,660	2,788,892	-0.8
Corts 7.625 Pfd Common Stock	215	27	696.3
Corts Tr Boeing Co Nts Corpora	565	1,191	-52.6
CORTS Tr Goldman Sachs Cap I 6	10,301	552	1,766.1

CORTS Tr Weyerhaeuser Co Trust	43	483	-91.1
Cosan Limited Class A Common S	1,176,266	1,141,608	3.0
Costamare Inc. Common Stock \$0	857,131	913,566	-6.2
Cott Corporation Common Stock	465,651	510,990	-8.9
Country Style Cooking Restaura	1,316,088	1,231,628	6.9
Countrywide Capital IV (New) 6	140,688	129,091	9.0
Countrywide Capital V (New) 7.	171,765	187,966	-8.6
Cousins Properties Incorporate	3,504,210	3,774,511	-7.2
Cousins Properties Incorporate	4,502	4,348	3.5
Cousins Properties Incorporate	7,631	3,210	137.7
Covance Inc. Common Stock	2,435,543	2,622,751	-7.1
Covanta Holding Corporation Co	5,369,884	5,050,874	6.3
Coventry Health Care, Inc. Com	2,469,480	2,513,315	-1.7
Covidien plc. Ordinary Shares	5,075,613	3,839,776	32.2
CPFL Energia S.A. CPFL Energia	2,738,180	2,868,359	-4.5
CPI Corporation Common Stock	1,463,598	1,583,176	-7.6
Crane Company Common Stock	312,053.0	286,627	8.9
Crawford & Company Common St	1,288,299	1,391,268	-7.4
Crawford & Company Common St	39,105	57,004	-31.4
Credicorp Ltd. Common Stock	572,096	560,841	2.0
Credit Suisse AG ETN due Octob	53,952	33,486	61.1
Credit Suisse Exchange Trade N	221	221	61.1
Credit Suisse Group American D	4,876,297	4,079,981	19.5
Credit Suisse Group ELEMENTS C	1,276	1,300	-1.8
Credit Suisse Group Index ETN	1,577,784	2,708,466	-41.7
Credit Suisse Guernsey BRH Cap	37,053	38,667	-4.2
Credit Suisse Long Short Liqui	200	2,170	-90.8
Crestwood Midstream Partners,	318,184	552,638	-42.4
Crexus Investment Corp. Crexus	1,872,832	1,960,887	-4.5
CRH PLC American Depositary Sh	140,083	109,135	28.4
Cross Timbers Royalty Trust Co	19,288	23,410	-17.6
Crown Castle International Cor	7,558,999	6,771,541	11.6
Crown Holdings, Inc.	5,048,481	4,848,813	4.1
CryoLife, Inc. Common Stock	744,309	761,035	-2.2
CSS Industries, Inc. Common St	192,315	204,368	-5.9
CSX Corporation Common Stock	11,194,827	8,848,018	26.5
CTS Corporation Common Stock	1,343,702	1,542,652	-12.9
CubeSmart 7.75% Series A Cumul	5,202	6,874	-24.3
CubeSmart Common Shares	5,791,331	5,978,980	-3.1
Cubic Corporation Common Stock	364,311	407,619	-10.6
Cullen/Frost Bankers, Inc. Com	5,262,235	4,752,217	10.7
Culp, Inc. Common Stock	9,666	10,913	-11.4
Cummins Inc. Common Stock	4,300,647	3,615,969	18.9
CurrencyShares Chinese Renminb	12,652	10,349	22.3
CurrencyShares Russian Ruble T	973	1,172	-17.0
Curtiss-Wright Corporation Com	1,689,350	1,704,396	-0.9
Cutwater Select Income Fund	26,637	24,488	8.8
CVR Energy Inc. Common Stock	4,770,357	4,901,407	-2.7
CVR Partners, LP Common Units	1,569,048	1,452,411	8.0
CVS Caremark Corporation Commo	18,360,445	16,054,925	14.4
CYS Investments, Inc. Common S	12,888,786	13,058,670	-1.3
Cytex Industries Inc. Common S	2,045,477	1,844,593	10.9
D.R. Horton, Inc. Common Stock	26,755,997	24,896,615	7.5
Dana Holding Corporation Commo	11,799,086	10,622,408	11.1
Danaher Corporation Common Sto	8,335,547	7,145,099	16.7
Danaos Corporation Common Stoc	7,028	10,237	-31.3
DAQQ New Energy Corp. American	479,227	457,742	4.7
Darden Restaurants, Inc. Commo	9,658,570	10,118,305	-4.5
Darling International Inc. Com	4,073,707	4,475,084	-9.0
DaVita Inc. Common Stock	1,676,310	1,668,404	0.5
DB Agriculture Double Long ETN	26,162	7,674	240.9
DB Agriculture Long ETN DB Agr	339	2,577	-86.8
DB Agriculture Short ETN DB Ag	336	336	-86.8
DB Agriculture Short ETN DB Ag	3,663	2,073	76.7
DB Commodity DB Commodity Doub	2,649	3,462	-23.5
DB Commodity DB Commodity Doub	671	685	-2.0

DB Commodity DB Commodity Long	735	581	26.5
DB Commodity DB Commodity Shor	3,161	2,389	32.3
db-X 2010 Target Date Fund	204	204	32.3
db-X 2020 Target Date Fund	900	316	184.8
db-X 2030 Target Date Fund	400	714	-44.0
db-X 2040 Target Date Fund	753	311	142.1
db-X In-Target Date Fund	206	428	-51.9
db-X MSCI Brazil Currency Hedg	10	105	-90.5
db-X MSCI Canada Currency Hedg	153	151	1.3
db-X MSCI EAFE Currency Hedged	1,191	2,975	-60.0
db-X MSCI Emerging Markets Cur	1,042	0	-60.0
db-X MSCI Japan Currency Hedge	600	100	500.0
DCP Midstream Partners, LP DCP	496,355	381,273	30.2
DCT Industrial Trust Inc Commo	15,807,431	15,442,863	2.4
DDR Corp. Common Stock	15,376,214	14,296,889	7.5
DDR Corp. Depositary Shares 7.	4,262	5,400	-21.1
DDR Corp. Depositary Shares Re	88,703	8,133	990.7
Dean Foods Company Common Stoc	7,382,987	7,005,271	5.4

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	Jan 13	Dec 30	% Chg
Deere & Company Common Stock	7,730,392	6,414,163	20.5
Delaware Enhanced Global Divid	39,169	15,842	147.2
Delaware Investments Dividend	32,657	21,029	55.3
Delek US Holdings, Inc. Common	1,023,015	1,145,571	-10.7
Delphi Automotive plc Ordinary	599,970	393,211	52.6
Delphi Financial Group, Inc. 7	1,940	2,849	-31.9
Delphi Financial Group, Inc. C	2,042,754	2,131,615	-4.2
Delta Air Lines Inc. (New) Com	9,973,647	10,910,381	-8.6
Deltic Timber Corporation Comm	457,882	482,482	-5.1
Deluxe Corporation Common Stoc	5,665,700	5,515,450	2.7
Demand Media Inc. Common Stock	2,766,804	2,481,130	11.5
Denbury Resources, Inc. ( Hold	15,264,969	10,555,647	44.6
Dent Tactical ETF	1,127	1,915	-41.1
Desarrolladora Homex Common St	2,495,358	2,693,204	-7.3
Deutsch Bk Contingent Cap Tr V	523,554	608,250	-13.9
Deutsche Bank AG Common Stock	13,272,527	12,251,553	8.3
Deutsche Bank AG DB Gold Doubl	148,130	522,776	-71.7
Deutsche Bank AG DB Gold Doubl	392,500	654,498	-40.0
Deutsche Bank AG DB Gold Short	6,150	30,300	-79.7
Deutsche Bank AG ELEMENTS Dogs	42,902	147,528	-70.9
DEUTSCHE BANK AKTIENGESELLSCHA	3,966	621	538.6
Deutsche Bank Cap Fdg Tr IX Gu	90,177	81,452	10.7
Deutsche Bank Cap Fdg Tr VIII	54,787	36,995	48.1
Deutsche Bk Cap Fdg Tr X Noncu	91,554	108,093	-15.3
Deutsche Bk Contingent Cap Tr	238,344	326,687	-27.0
Deutsche Bk Contingent Cap TR	135,503	112,469	20.5
Devon Energy Corporation Commo	6,471,628	5,213,017	24.1
DeVry Inc. Common Stock	1,394,269	1,096,942	27.1
Dex One Corporation Common Sto	8,745,146	5,559,666	57.3
Dexion Daily Real Estate Bull	482,183	515,988	-6.6
DHT Holdings, Inc.	2,059,817	2,162,256	-4.7
Diageo plc Common Stock	746,562	662,199	12.7
Diamond Offshore Drilling, Inc	10,649,923	9,944,579	7.1
Diamondrock Hospitality Compan	11,939,267	11,801,199	1.2
Diana Shipping inc. common sto	1,922,898	1,646,290	16.8
Dice Holdings, Inc. Common Sto	2,535,201	2,471,031	2.6
Dick's Sporting Goods Inc Comm	10,891,088	10,727,354	1.5
Diebold, Incorporated Common S	1,741,705	3,162,465	-44.9
Digital Domain Media Group, In	745,489.0	762,835	-2.3

Digital Realty Trust, Inc. Com	11,749,257	11,501,760	2.2
Digital Realty Trust, Inc. Red	74,384	82,718	-10.1
DigitalGlobe, Inc Common Stock	1,651,691	1,668,914	-1.0
Dillard's Capital Trust I	8,363	17,966	-53.5
Dillard's, Inc. Common Stock	8,815,447	7,538,819	16.9
DineEquity, Inc Common Stock	1,548,621.0	1,526,296	1.5
Direxion All Cap Insider Senti	2,173	280	676.1
Direxion Daily 10-Yr Treasury	4,311	2,372	81.7
Direxion Daily 10-Yr Treasury	39,695	56,153	-29.3
Direxion Daily 20 Year Treasur	270	270	-29.3
Direxion Daily 30-Yr Treasury	73,240	80,641	-9.2
Direxion Daily 30-Yr Treasury	51,518	46,488	10.8
Direxion Daily 7 10 Year Treas	1,525	1,552	-1.7
Direxion Daily Agribusiness Be	27,061	16,992	59.3
Direxion Daily Agribusiness Bu	66,362	57,712	15.0
Direxion Daily Basic Materials	18,159	13,430	35.2
Direxion Daily Basic Materials	10,554	11,987	-12.0
Direxion Daily BRIC Bear 3x Sh	8,569	8,085	6.0
Direxion Daily BRIC Bull 3x Sh	11,256	11,184	0.6
Direxion Daily China Bear 3x S	30,706	32,668	-6.0
Direxion Daily China Bull 3x S	64,501	80,113	-19.5
Direxion Daily Gold Miners Bea	193,513	200,911	-3.7
Direxion Daily Gold Miners Bul	116,180	239,512	-51.5
Direxion Daily Healthcare Bear	20,184	11,473	75.9
Direxion Daily Healthcare Bull	44,882	37,944	18.3
Direxion Daily India Bear 3x S	9,527	6,289	51.5
Direxion Daily India Bull 3x S	16,350	4,124	296.5
Direxion Daily Latin America 3	24,248	18,055	34.3
Direxion Daily Latin America 3	17,806	15,603	14.1
Direxion Daily Natural Gas Rel	93,787	87,367	7.3
Direxion Daily Natural Gas Rel	17,714	15,511	14.2
Direxion Daily Retail Bear 3X	35,431	7,719	359.0
Direxion Daily Retail Bull 3X	5,607	3,733	50.2
Direxion Daily Russia Bear 3x	13,261	15,838	-16.3
Direxion Daily Russia Bull 3x	51,747	47,477	9.0
Direxion Daily Semiconductor B	164,387	112,415	46.2
Direxion Daily Semiconductor B	257,058	178,187	44.3
Direxion Daily Total Bond Mark	601	501	20.0
Direxion Daily Total Market Be	11,230	11,481	-2.2
Direxion Developed Markets Bea	17,355	19,609	-11.5
Direxion Developed Markets Bul	27,104	21,847	24.1
Direxion Emerging Markets Bear	920,272	868,334	6.0
Direxion Emerging Markets Bull	341,989	316,880	7.9
Direxion Energy Bear 3X Shares	2,546,851	3,013,162	-15.5
Direxion Energy Bull 3X Shares	711,261	749,269	-5.1
Direxion Financial Bear 3X Sha	5,493,894	7,460,250	-26.4
Direxion Financial Bull 3X Sha	3,178,140	3,685,160	-13.8
Direxion Large Cap Bear 3X Sha	772,886	1,075,567	-28.1
Direxion Large Cap Bull 3X Sha	372,637	547,975	-32.0
Direxion Large Cap Insider Sen	802	100	702.0
Direxion Mid Cap Bear 3X Share	62,024	56,994	8.8
Direxion Mid Cap Bull 3X Share	17,065	17,606	-3.1
Direxion Small Cap Bear 3X Sha	4,563,640	7,359,826	-38.0
Direxion Small Cap Bull 3X Sha	2,450,034	3,147,473	-22.2
Direxion Technology Bear 3X Sh	326,863	228,939	42.8
Direxion Technology Bull 3X Sh	103,801	116,112	-10.6
Discover Financial Services Co	7,261,270	6,555,093	10.8
Dividend and Income Fund, Inc.	484,624	550,282	-11.9
DNP Select Income Fund, Inc. C	1,156,011	1,176,726	-1.8
Dolan Company (The) Common Sto	1,504,477	1,650,993	-8.9
Dolby Laboratories Common Stoc	1,977,387	1,825,336	8.3
Dole Food Company, Inc Common	10,625,341	10,047,076	5.8
Dollar General Corporation Com	4,963,519	3,511,940	41.3
Dollar Thrifty Automotive Grou	3,573,520	3,325,150	7.5
Dominion Resources Black Warri	180,535	169,618	6.4
Dominion Resources, Inc. Commo	4,941,377	5,399,905	-8.5

Dominion Resources, Inc. Serie	42,759	7,997	434.7
Domino's Pizza Inc Common Stoc	2,948,435	3,190,828	-7.6
Domtar Corporation (NEW) Commo	1,329,934	1,368,509	-2.8
Donaldson Company, Inc. Common	1,935,286	2,036,487	-5.0
Doral Financial Corporation NE	3,933,135	4,178,155	-5.9
Douglas Dynamics, Inc. Common	886,822	863,376	2.7
Douglas Emmett, Inc. Common St	13,467,874	14,296,444	-5.8
Dover Corporation Common Stock	3,043,543	3,621,008	-15.9
Dover Downs Gaming & Enterta	128,116	127,832	0.2
Dover Motorsports, Inc. Common	21,456	21,759	-1.4

26 Jan 2012 08:39 EDT DJ NYSE Short Interest: Dow 30 Pre & Div - Empire District Elec

	Jan 13	Dec 30	% Chg
Dow 30 Premium & Dividend In	7,033	6,219	13.1
Dow 30 Premium Dow 30 Enhanced	17,718	37,095	-52.2
Dow Chemical Company (The) Com	26,158,117	21,714,981	20.5
Dr Pepper Snapple Group, Inc D	6,826,953	6,418,244	6.4
Dr. Reddy's Laboratories Ltd C	1,469,736	1,525,165	-3.6
DRDGOLD Limited American Depos	73,561	90,918	-19.1
Dresser-Rand Group Inc. Common	1,814,886	1,766,510	2.7
Drew Industries Incorporated C	894,655	976,788	-8.4
Drexion Daily Real Estate Bear	520,570	464,639	12.0
Dreyfus High Yield Strategies	795,855	840,489	-5.3
Dreyfus Strategic Municipal Bo	46,200	49,721	-7.1
Dreyfus Strategic Municipals,	52,048	34,026	53.0
Dril-Quip, Inc. Common Stock	2,456,732	2,511,051	-2.2
DST Systems, Inc. Common Stock	407,984	368,667	10.7
DSW Multi-Market Income Trust	22,261	17,414	27.8
DSW Global High Income Fund, I	1,251	1,688	-25.9
DSW Inc. Common Stock	2,510,019	2,307,963	8.8
DSW Munciple Income Trust Com	109,321	94,531	15.6
DSW Strategic Income Trust Com	7,015	6,524	7.5
DSW Strategic Munciple Income	64,929	25,581	153.8
DTE Energy Company 2011 Series	2,601	18,511	-85.9
DTE Energy Company Common Stoc	1,259,916	1,581,968	-20.4
DTF Tax-Free Income, Inc. Comm	8,402	9,609	-12.6
Ducommun Incorporated Common S	377,515	395,746	-4.6
Duff & Phelps Corporation CI	1,268,405	1,337,985	-5.2
Duff & Phelps Global Utility	35,025	2,095	1,571.8
Duff & Phelps Utility & Co	44,912	57,235	-21.5
Duke Energy Corporation (Holdi	53,814,499	52,035,963	3.4
Duke Realty Corporation Common	12,903,780	13,814,283	-6.6
Duke Realty Corporation Dep Sh	2,960	4,727	-37.4
Duke Realty Corporation Dep Sh	8,499	8,135	4.5
Duke Realty Corporation Deposi	7,247	6,465	12.1
Duke Realty Corporation Deposi	2,181	2,481	-12.1
Duke Realty Corporation Duke R	1,646	3,816	-56.9
Dun & Bradstreet Corporation	2,360,463	2,182,898	8.1
Duoyuan Global Water Inc Ameri	3,530,557	3,530,557	8.1
DuPont Fabros Technology Inc C	6,967	7,723	-9.8
Dupont Fabros Technology, Inc.	9,739,348	9,826,283	-0.9
Dupont Fabros Technology, Inc.	3,716	5,698	-34.8
DWS High Income Opportunities	22,123	6,325	249.8
DWS High Income Trust New Comm	52,159	57,528	-9.3
Dycom Industries, Inc. Common	1,214,174	1,301,988	-6.7
Dynegy Inc. (Delaware) (New) C	8,126,420	7,696,844	5.6
Dynex Capital, Inc. Common Sto	1,846,264	1,849,165	-0.2
E.I. du Pont de Nemours and Co	12,221,733	13,335,538	-8.4
E.I. du Pont de Nemours and Co	440	544	-19.1
E.W. Scripps Company (The) Com	957,229	1,016,777	-5.9

Eagle Materials Inc Common Sto	3,768,975	3,780,356	-0.3
Eastern American Natural Gas T	1,162	1,772	-34.4
EastGroup Properties, Inc. Com	1,805,425	1,764,933	2.3
Eastman Chemical Company Commo	2,899,539	2,323,837	24.8
Eastman Kodak Company Common S	60,187,897	54,722,457	10.0
Eaton Corporation Common Stock	5,162,910	5,148,755	0.3
Eaton Vance Corporation Common	9,678,968	9,579,496	1.0
Eaton Vance Corporation Eaton	73,726	72,978	1.0
Eaton Vance Corporation Eaton	47,529	73,312	-35.2
Eaton Vance Enhance Equity Inc	48,972	25,018	95.7
Eaton Vance Enhance Equity Inc	32,829	20,566	59.6
Eaton Vance Floating Rate Inco	38,185	11,249	239.5
Eaton Vance Municipal Income T	297,704	321,150	-7.3
Eaton Vance Municipal Income T	7,416	12,505	-40.7
Eaton Vance Risk-Managed Diver	26,622	20,394	30.5
Eaton Vance Senior Floating-Ra	114,032	84,510	34.9
Eaton Vance Senior Income Trus	9,404	13,963	-32.7
Eaton Vance Short Diversified	15,870	8,610	84.3
Eaton Vance Tax Advantaged Div	478,149	462,679	3.3
Eaton Vance Tax-Advantage Glob	17,340	12,033	44.1
Eaton Vance Tax-Advantaged Bon	5,616	8,045	-30.2
Eaton Vance Tax-Advantaged Glo	40,462	46,054	-12.1
Eaton Vance Tax-Managed Buy-Wr	58,033	28,210	105.7
Eaton Vance Tax-Managed Divers	54,777	60,409	-9.3
Eaton Vance Tax-Managed Global	156,504	134,890	16.0
ECA Marcellus Trust I Common U	51,640	55,727	-7.3
Ecolab Inc. Common Stock	6,097,086	6,295,436	-3.2
E-Commerce China Dangdang Inc.	5,692,399	5,133,626	10.9
Ecopetrol S.A. American Deposi	1,489,410	1,335,934	11.5
Edison International Common St	2,295,196	2,406,277	-4.6
Education Realty Trust, Inc. C	4,113,442	3,516,967	17.0
Edwards Lifesciences Corporati	2,921,192	2,776,223	5.2
EG Shares India Consumer ETF	1,803	1,300	38.7
EGShares Brazil Infrastructure	21,760	9,496	129.1
EGShares China Infrastructure	1,461	1,652	-11.6
EGShares Consumer Goods GEMS E	300	300	-11.6
EGShares Consumer Services GEM	132	377	-65.0
EGShares Emerging Markets Cons	92,666	119,572	-22.5
EGShares Emerging Markets Meta	66,937	454	14,643.8
EGShares Energy GEMS ETF	312	311	0.3
EGShares Financials GEMS ETF	500	500	0.3
EGShares GEMS Composite ETF	2,853	445	541.1
EGShares Health Care GEMS ETF	3,288	625	426.1
EGShares India Infrastructure	2,041	400	410.3
EGShares India Small Cap ETF	24,903	49,403	-49.6
EGShares Low Volatility Emergi	41,434	5,210	695.3
EGShares Technology GEMS ETF	327	327	695.3
EGShares Telecom GEMS ETF	1,188	919	29.3
EGShares Utilities GEMS ETF	425	18,905	-97.8
E-House (China) Holdings Limit	1,377,131	1,385,632	-0.6
El Paso Corporation Common Sto	12,151,204	11,483,118	5.8
El Paso Corporation Preferred	781	397	96.7
El Paso Electric Company Commo	1,515,423	1,665,464	-9.0
El Paso Pipeline Partners LP C	677,586	832,404	-18.6
Elan Corporation, plc ADR	8,848,134	8,400,273	5.3
Eldorado Gold Corp Ltd Ordinar	2,711,804	3,240,295	-16.3
Eli Lilly and Company Common S	19,850,147	18,700,149	6.1
Ellington Financial LLC Common	9,868	9,308	6.0
Elster Group SE American Depos	80,502	84,491	-4.7
Embotelladora Andina S.A. Comm	156,742	155,864	0.6
Embotelladora Andina S.A. Comm	485	600	-19.2
Embraer S.A. Common Stock	1,884,220	2,005,928	-6.1
EMC Corporation Common Stock	127,592,729	104,139,795	22.5
EMCOR Group, Inc. Common Stock	3,039,824	3,144,063	-3.3
Emergent Biosolutions, Inc. Co	1,129,092	1,142,332	-1.2
Emeritus Corporation Common St	2,582,945	2,678,693	-3.6

Emerson Electric Company Commo	11,317,400	9,796,085	15.5
Empire District Electric Compa	1,230,924	1,616,266	-23.8

26 Jan 2012 08:40 EDT DJ NYSE Short Interest: Employers Hold - Federal Agricultural

	Jan 13	Dec 30	% Chg
Employers Holdings Inc Common	1,018,944	1,051,742	-3.1
Empresa Distribuidora Y Comerc	5,606	6,424	-12.7
Empresa Nacional de Electricid	205,371	221,867	-7.4
Empresas Ica Soc Contrladora C	586,288	629,232	-6.8
Emulex Corporation Common Stoc	5,398,763	5,752,731	-6.2
Enbridge Energy Management LLC	391,623	379,310	3.2
Enbridge Energy, L.P. Class A	1,079,052	856,270	26.0
Enbridge Inc Common Stock	2,717,805	2,835,833	-4.2
Encana Corporation	25,000,284	22,620,476	10.5
Endeavor International Corpora	6,279,641	6,233,710	0.7
Endeavour Silver Corporation O	1,034,361	803,124	28.8
Endurance Specialty Holdings L	304,981	339,776	-10.2
Endurance Specialty Holdings L	6,132	23,662	-74.1
Endurance Specialty Holdings L	3,465	3,746	-7.5
Enduro Royalty Trust Trust Uni	18,964	31,570	-39.9
Energen Corporation Common Sto	1,956,307	1,913,680	2.2
Energizer Holdings, Inc. Commo	2,980,168	2,853,562	4.4
Energy Partners, Ltd. Common S	2,213,285	2,335,494	-5.2
Energy Transfer Equity, L.P. E	9,070,055	7,823,995	15.9
Energy Transfer Partners, L.P.	1,623,050	1,054,368	53.9
EnergySolutions Inc Common Sto	6,334,346	6,375,030	-0.6
Enerplus Corporation Common St	3,499,963	2,903,839	20.5
Enersis S A Common Stock	187,097	151,296	23.7
Energys Common Stock	3,004,830	3,050,832	-1.5
ENI S.p.A. Common Stock	989,903	888,891	11.4
Ennis, Inc. Common Stock	775,207	815,009	-4.9
Enpro Industries Inc	1,707,812	1,674,038	2.0
Ensco plc American Depositary	4,194,683	3,668,908	14.3
Entercom Communications Corpor	3,714,985	3,300,489	12.6
Entergy Arkansas, Inc. First M	4,956	16,749	-70.4
Entergy Corporation Common Sto	3,536,433	3,517,637	0.5
Entergy Louisiana, Inc. 6.0% S	42,010	43,846	-4.2
Entergy Louisiana, LLC First M	5,731.0	6,149	-6.8
Entergy Mississippi, Inc. 1st	3,259	3,935	-17.2
Entergy Mississippi, Inc. Firs	69,627	88,901	-21.7
Entergy Mississippi, Inc. Firs	1,150	3,435	-66.5
Entergy Texas Inc Mortgage Bon	7,817	5,631	38.8
Enterprise Products Partners L	2,813,680	2,339,689	20.3
Entertainment Properties Trust	4,488,981	4,595,334	-2.3
Entertainment Properties Trust	11,949	12,071	-1.0
Entertainment Properties Trust	3,022	3,363	-10.1
Entertainment Properties Trust	12,989	14,330	-9.4
Entravision Communications Cor	1,698,565	1,846,257	-8.0
Envestnet, Inc Common Stock	724,159	810,154	-10.6
Enzo Biochem, Inc. Common Stoc	1,196,323	1,265,489	-5.5
EOG Resources, Inc. Common Sto	5,139,783	4,737,767	8.5
EQT Corporation Common Stock	1,690,374	1,655,597	2.1
Equal Energy Ltd. Common Share	200,500	215,914	-7.1
Equifax, Inc. Common Stock	2,456,539	2,636,793	-6.8
Equity Lifestyle Properties, I	1,195,579	1,230,472	-2.8
Equity Lifestyle Properties, I	5,278	6,062	-12.9
Equity One, Inc. Common Stock	5,990,909	5,752,014	4.2
Equity Residential Common Shar	11,568,204	12,099,646	-4.4
Equity Residential Depositary	209	4,194	-95.0
Equus Total Return, Inc. Commo	44,767	47,867	-6.5

ESCO Technologies Inc. Common	736,696	777,557	-5.3
Essex Property Trust, Inc. 7.1	2,879	4,054	-29.0
Essex Property Trust, Inc. Com	2,436,057	2,471,158	-1.4
Estee Lauder Companies, Inc. (	3,778,562	2,322,034	62.7
Esterline Technologies Corpora	1,074,945	1,070,880	0.4
Etablissements Delhaize Freres	72,872	61,316	18.8
ETFS Asian Gold Trust	135	105	28.6
ETFS Physical Palladium Shares	199,277	170,778	16.7
ETFS Physical Platinum Shares	16,489	5,067	225.4
ETFS Physical Precious Metal B	5,438	67,007	-91.9
ETFS Physical Silver Shares Tr	85,696	535,528	-84.0
ETFS Physical Swiss Gold Share	26,301	21,032	25.1
ETFS White Metals Basket Trust	2,837	5,531	-48.7
Ethan Allen Interiors Inc. Com	4,645,890	4,764,734	-2.5
ETRACS 1 Month S & P 500 VIX F	385	40	862.5
ETRACS 3 Month S & P 500 VIX F	213	4,713	-95.5
ETRACS Daily Short 1 Month S &	100	300	-66.7
ETRACS Daily Short 3 Month S &	150	150	-66.7
ETRACS Daily Short 4 Month S &	100	100	-66.7
ETRACS Daily Short 5 Month S &	1,400	800	75.0
ETRACS Fisher-Gartman Risk Off	13,444	3,815	252.4
ETRACS Fisher-Gartman Risk On	3,851	4,533	-15.0
ETRACS ISE Solid State Drive I	245	200	22.5
ETRACS Monthly 2xLeveraged Nex	30	260	-88.5
ETRACS Next Generation Interne	200	200	-88.5
E-TRACS USB Bloomberg Commodit	2,617	2,213	18.3
E-TRACS USB Bloomberg Commodit	9,129	101,622	-91.0
E-TRACS USB Bloomberg Commodit	11,991	11,617	3.2
E-TRACS USB Bloomberg Commodit	2,119	846	150.5
E-TRACS USB Bloomberg Commodit	444	284	56.3
E-TRACS USB Bloomberg Commodit	399	2,517	-84.1
E-TRACS USB Bloomberg Commodit	1,166	6,852	-83.0
E-TRACS USB Bloomberg Commodit	600	600	-83.0
E-TRACS USB Bloomberg Commodit	1,347	3,185	-57.7
Evercore Partners Inc Class A	1,150,821	1,215,851	-5.3
Everest Re Group, Ltd. 6.20% T	32,590	15,066	116.3
Everest Re Group, Ltd. Common	632,007	622,500	1.5
ExamWorks Group, Inc. Common S	3,135,024	3,259,162	-3.8
Excel Maritime Carriers Ltd.	4,653,460	4,980,821	-6.6
Excel Trust, Inc. Common Stock	1,712,733	1,850,316	-7.4
EXCO Resources, Inc. Exco Reso	12,433,962	10,616,620	17.1
Exelis Inc. Common Stock New	2,807,646	1,730,693	62.2
Exelon Corporation Common Stoc	39,612,615	38,262,776	3.5
Express, Inc. Common Stock	6,197,128	5,472,185	13.2
Exterran Holdings, Inc. Common	4,630,459	4,984,051	-7.1
Extra Space Storage Inc Common	5,957,029	6,031,166	-1.2
Exxon Mobil Corporation Common	41,659,029	40,615,490	2.6
F.N.B. Corporation Common Stoc	12,918,391	15,529,185	-16.8
Fabrinet Ordinary Shares	1,042,286	1,092,334	-4.6
FactorShares 2X Gold Bull S &	446	1,245	-64.2
FactorShares 2X S & P 500 Bull	218	218	-64.2
FactorShares 2X S & P500 Bull	250	483	-48.2
FactorShares 2X TBond Bull S &	360	350	2.9
FactorShares Oil Bull S & P500	1,505	750	100.7
FactSet Research Systems Inc.	2,585,934	2,239,246	15.5
Fair, Isaac, Incorporated Comm	1,276,653	1,245,499	2.5
Fairchild Semiconductor Intern	2,173,943	2,385,952	-8.9
Family Dollar Stores, Inc. Com	2,989,416	2,137,551	39.9
FBL Financial Group, Inc. Comm	682,459	722,409	-5.5
Federal Agricultural Mortgage	391,517	409,180	-4.3

26 Jan 2012 08:40 EDT DJ NYSE Short Interest: Federal Agricultural - Florida Progress

	Jan 13	Dec 30	% Chg	
Federal Agricultural Mortgage	3,916	3,914	0.1	
Federal Realty Investment Trus	3,176,866	3,202,381	-0.8	
Federal Signal Corporation Com	2,833,811	3,121,076	-9.2	
Federated Enhanced Treasury In	4,854	9,026	-46.2	
Federated Investors, Inc. Comm	13,057,810	10,085,786	29.5	
Federated Premier Intermediate	11,483	7,336	56.5	
Federated Premier Municipal In	4,841	8,876	-45.5	
FedEx Corporation Common Stock	4,895,604	3,708,576	32.0	
Feihe International, Inc. Comm	1,108,670	1,129,891	-1.9	
FelCor Lodging Trust Incorpora	7,298,641	7,407,237	-1.5	
FelCor Lodging Trust Incorpora	13,549	9,795	38.3	
FelCor Lodging Trust Incorpora	8,762	6,885	27.3	
Ferrellgas Partners, L.P. Comm	1,262,593	1,247,285	1.2	
Ferro Corporation Common Stock	5,532,548	5,681,431	-2.6	
Fibria Celulose S.A.	10,548,188	10,084,031	4.6	
Fidelity National Financial, I	5,880,390	5,217,381	12.7	
Fidelity National Information	2,714,764	2,451,699	10.7	
Fiduciary/Claymore MLP Opportu	13,388	8,799	52.2	
Fiftrh Third Cap Tr VI 7.250 G	50,977	54,141	-5.8	
Fifth Third Cap Tr V Guarentee	68,685	65,377	5.1	
First Acceptance Corp	21,677	17,463	24.1	
First American Corporation (Ne	3,965,911	4,123,350	-3.8	
First BanCorp. 7.00% Non-cumul	57	2,466	-97.7	
First BanCorp. New Common Stoc	3,531,754	3,399,713	3.9	
First BanCorp. Preferred Stock	1,700	701	142.5	
First BanCorp. Preferred Stock	618	3,618	-82.9	
First BanCorp. Preferred Stock	1,411	1,110	27.1	
First Commonwealth Financial C	4,802,903.0	5,345,508	-10.2	
First Horizon National Corpora	12,154,478	12,258,483	-0.8	
First Industrial Realty Trust,	4,487,709	4,160,468	7.9	
First Industrial Realty Trust,	14,244	24,396	-41.6	
First Industrial Realty Trust,	4,002	5,641	-29.1	
First Majestic Silver Corp. Or	1,911,666	2,180,787	-12.3	
First Marblehead Corporation (	3,614,503	3,765,949	-4.0	
First Niagara Financial Group	6,810	27,230	-75.0	
First Potomac Realty Trust Com	3,320,862	3,210,965	3.4	
First Potomac Realty Trust CUM	3,404	2,026	68.0	
First Preferred Cap Tr Iv Firs	1,378	1,678	-17.9	
FIRST REPUBLIC BANK Common Sto	2,337,185	1,981,393	18.0	
First Trust Active Dividend In	6,276	3,652	71.9	
First Trust Amex Biotech Index	67,211	61,208	9.8	
First Trust Asia Pacific ex-Ja	550	550	9.8	
First Trust Brazil AlphaDEX Fu	4,058	533	661.4	
First Trust China AlphaDEX Fun	3,714	1,689	119.9	
First Trust Cons. Discret. Alp	220,520	137,363	60.5	
First Trust Cons. Staples Alph	67,960	52,033	30.6	
First Trust DB Strategic Value	403	301	33.9	
First Trust Developed Markets	15,379	30,550	-49.7	
First Trust DJ Global Select D	58,162	70,359	-17.3	
First Trust DJ Internet Index	14,435	19,985	-27.8	
First Trust DJ Select MicroCap	392	1,985	-80.3	
First Trust Dow Jones STOXX Se	925	35,662	-97.4	
First Trust Emerging Markets A	19,530	30,072	-35.1	
First Trust Energy AlphaDEX Fu	26,231	22,525	16.5	
First Trust Energy Infrastruct	13,492	7,339	83.8	
First Trust Enhanced Equity In	10,182	10,203	-0.2	
First Trust Europe AlphaDEX Fu	1,316	1,347	-2.3	
First Trust Financials AlphaDE	25,170	28,315	-11.1	
First Trust FTSE EPRA/NAREIT G	10,794	11,518	-6.3	
First Trust Health Care AlphaD	57,413	31,046	84.9	
First Trust High Income Long S	22,291	2,964	652.1	
First Trust Industrials AlphaD	3,669	1,378	166.3	
First Trust IPOX-100 Index Fun	1,582	394	301.5	

First Trust ISE Chindia	23,881	3,143	659.8
First Trust ISE Glb Engrng And	216	216	659.8
First Trust ISE Global Wind En	3,890	5,974	-34.9
First Trust ISE Water Index Fu	961	718	33.8
First Trust ISE-Revere Natural	619,467	638,093	-2.9
First Trust Japan AlphaDEX Fun	1,284	3,837	-66.5
First Trust Large Cap Core Alp	48,935	64,949	-24.7
First Trust Large Cap Growth A	35,307	11,199	215.3
First Trust Large Cap Value AI	65,126	34,678	87.8
First Trust Latin America Alph	8,275	2,257	266.6
First Trust Materials AlphaDEX	18,544	19,479	-4.8
First Trust Mega Cap Alphadex	2,053	1,603	28.1
First Trust Mid Cap Core Alpha	25,172	43,695	-42.4
First Trust Mid Cap Growth Alp	23,683	7,977	196.9
First Trust Mid Cap Value Alph	3,076	13,268	-76.8
First Trust Morningstar ETF	313,927	99,200	216.5
First Trust Motgage Income Fun	12,396	9,912	25.1
First Trust MuFirst Trust Mult	1,924	2,896	-33.6
First Trust Multi Cap Value AI	7,205	13,149	-45.2
First Trust S & P REIT Index F	132,750	20,323	553.2
First Trust Senior Floating Ra	53,190	15,060	253.2
First Trust Small Cap Core Alp	47,476	12,240	287.9
First Trust Small Cap Growth A	1,583	1,780	-11.1
First Trust Small Cap Value AI	3,246	1,404	131.2
First Trust South Korea AlphaD	300	594	-49.5
First Trust Specialty Finance	7,096	3,657	94.0
First Trust Strategic High Inc	10,701	12,761	-16.1
First Trust Technology AlphaDE	173,460	121,085	43.3
First Trust Utilities AlphaDEX	104,232	163,847	-36.4
First Trust Value Line 100 Fun	23,906	901	2,553.3
First Trust VL Dividend	200,845	122,706	63.7
First Trust VL Equity Allocati	3,257	21,893	-85.1
First Trust/Aberdeen Emerging	9,616	5,297	81.5
First Trust/Aberdeen Global Op	6,396	8,967	-28.7
FirstEnergy Corporation Common	5,672,150	3,981,599	42.5
Five Star Quality Care, Inc. C	1,716,935	1,686,093	1.8
Fixed Income Trust for Goldman	100	145	-31.0
Flagstar Bancorp, Inc. New Com	5,895,225	6,400,599	-7.9
Flagstone Reinsurance Holdings	2,108,306	2,198,966	-4.1
Flaherty & Crumrine /Claymor	112,506	129,504	-13.1
Flaherty & Crumrine Preferre	84,133	78,878	6.7
Flaherty & Crumrine Preferre	104,257	88,798	17.4
Flaherty & Crumrine/Claymore	24,355	31,129	-21.8
FleetBoston Financial Corporat	61,598	49,279	25.0
FleetBoston Financial Corporat	5,024	4,285	17.2
FleetCor Technologies, Inc. Co	444,292	319,254	39.2
FlexShares Global Upstream Nat	54,401	288,570	-81.1
FlexShares iBoxx 3 Year Target	300	200	50.0
FlexShares iBoxx 5 Year Target	200	220	-9.1
FlexShares Mornigstar US Marke	39,150	13,836	183.0
Floating Rate Structured Repac	188	57	229.8
Florida Progress Corporation P	1,120	1,246	-10.1

26 Jan 2012 08:40 EDT DJ NYSE Short Interest: Flotek Industries - Georgia Gulf Corp -

	Jan 13	Dec 30	% Chg
Flotek Industries, Inc. Common	6,990,403	6,442,855	8.5
Flowers Foods, Inc. Common Sto	7,670,049	8,254,016	-7.1
Flowserve Corporation Common S	1,029,131	1,207,790	-14.8
Fluor Corporation Common Stock	3,885,247	4,253,376	-8.7
Fly Leasing Limited	65,606	61,627	6.5

FMC Corporation Common Stock	759,930	861,386	-11.8
FMC Technologies, Inc. Common	13,217,466	14,568,151	-9.3
Focus Morningstar Basic Materi	2,510	200	1,155.0
Focus Morningstar Communicatio	742	300	147.3
Focus Morningstar Consumer Cyc	208	212	-1.9
Focus Morningstar Consumer Def	2,463	2,891	-14.8
Focus Morningstar Energy Index	6,192	2,239	176.6
Focus Morningstar Financial Se	5,513	815	576.4
Focus Morningstar Health Care	1,344	810	65.9
Focus Morningstar Industrials	2,491	200	1,145.5
Focus Morningstar Large Cap In	4,461	4,078	9.4
Focus Morningstar Mid Cap Inde	5,239	5,167	1.4
Focus Morningstar Real Estate	1,972	1,199	64.5
Focus Morningstar Small Cap In	2,076	1,606	29.3
Focus Morningstar Technology I	3,871	3,761	2.9
Focus Morningstar US Market In	1,188	3,350	-64.5
Focus Morningstar Utilities In	2,189	2,046	7.0
Fomento Economico Mexicano S.A	1,481,645	1,375,060	7.8
Footlocker Inc.	7,576,382	7,344,965	3.2
Ford Motor Company Common Stoc	147,102,703	128,284,340	14.7
Ford Motor Company NT	164,135	155,751	5.4
Ford Motor Credit Company Warr	33,032,075	33,081,715	-0.2
Forest City Enterprises Inc Se	1,595	3,010	-47.0
Forest City Enterprises, Inc.	6,312,192	6,457,939	-2.3
Forest City Enterprises, Inc.	400	400	-2.3
Forest Laboratories, Inc. Clas	18,756,962	18,254,094	2.8
Forest Oil Corporation Common	9,444,224	9,297,308	1.6
Forestar Group Inc Common Stoc	1,343,502	1,439,761	-6.7
Fort Dearborn Income Securitie	4,706	5,304	-11.3
Fortegra Financial Corporation	193,578	198,426	-2.4
Fortress Investment Group LLC	4,345,436	3,362,201	29.2
Fortuna Silver Mines Inc Ordin	425,092	452,282	-6.0
Fortune Brands Home & Securi	6,679,663	6,435,451	3.8
FPL Group, Inc. 5 7/8% Preferr	17,743	29,264	-39.4
France Telecom S.A. Common Sto	1,631,611	1,175,487	38.8
Franco Nev Corp Common (Canada	183,666	93,752	95.9
Franklin Covey Company Common	389,793	417,645	-6.7
Franklin Resources, Inc. Commo	4,347,960	4,661,593	-6.7
Franklin Universal Trust Commo	1,051	12,680	-91.7
Freeport-McMoRan Copper & Go	17,710,829	17,109,750	3.5
Freescale Semiconductor Holdin	13,194,385	13,426,065	-1.7
Fresenius Medical Care AG Comm	261,277	265,885	-1.7
Fresenius Medical Care AG Pref	145	0	-1.7
Fresh Del Monte Produce, Inc.	1,660,412	1,567,619	5.9
Frontline Ltd. Ordinary Shares	9,754,161	10,165,533	-4.0
FTI Consulting, Inc. Common St	4,522,479	4,967,627	-9.0
Furmanite Corporation Common S	1,185,059	1,233,794	-4.0
Furniture Brands International	2,462,546	2,597,411	-5.2
Fusion-io, Inc. Common Stock	14,154,150	13,243,263	6.9
FutureFuel Corp. Common share	635,216	656,414	-3.2
FXCM Inc. Class A Common Stock	5,399,453	5,060,871	6.7
Gabelli Convertible and Income	9,126	23,229	-60.7
Gabelli Convertible and Income	606	841	-27.9
Gabelli Dividend & Income Tr	831	630	31.9
Gabelli Dividend & Income Tr	138,090	196,694	-29.8
Gabelli Dividend Pfd Series D	2,418	4,026	-39.9
Gabelli Equity Trust, Inc. (Th	236,142	357,555	-34.0
Gabelli Equity Trust, Inc. (Th	769	3,147	-75.6
Gabelli Equity Trust, Inc. (Th	3,384	3,758	-10.0
Gabelli Global Multi-Media Tru	19,673	18,197	8.1
Gabelli Global Multi-Media Tru	764	1,482	-48.4
Gabelli Healthcare PFD SER A	3,082	3,146	-2.0
Gabelli Utility Trust (The) 5.	2,134	1,155	84.8
Gabelli Utility Trust (The) Co	258,299	272,050	-5.1
Gafisa SA (The) Co	258,299	272,050	-5.1
Gafisa S.A. American	6,707,599	6,768,122	-0.9

GAIN Capital Holdings, Inc. Co	342,649	382,855	-10.5
Gamco Investors, Inc. Common S	183,099	195,183	-6.2
GAMCO Natural Resources, Gold	29,545	3,038	872.5
Gamestop Corporation Common St	42,565,678	39,783,270	7.0
Gannett Co., Inc. Common Stock	18,990,585	20,125,506	-5.6
Gap, Inc. (The) Common Stock	22,613,792	22,635,887	-0.1
Gardner Denver, Inc. Common St	1,571,097	1,599,834	-1.8
Gartner, Inc. Common Stock	2,148,699	2,055,301	4.5
GATX Corporation Common Stock	2,501,878	2,950,039	-15.2
Gaylord Entertainment Company	6,475,937	6,383,909	1.4
Gazit-Globe Ltd. Ordinary Shar	3,243	4,463	-27.3
GDL Fund, The Common Shares of	2,930	2,667	9.9
Genco Shipping & Trading Lim	5,112,164	5,201,802	-1.7
GenCorp Inc. Common Stock	6,784,722	5,625,255	20.6
Generac Holdings Inc. Common	981,702	1,056,571	-7.1
General American Investors Com	2,839	2,735	3.8
General American Investors, In	316,115	318,880	-0.9
General Cable Corporation Comm	6,990,784	6,439,761	8.6
General Dynamics Corporation C	3,822,997	3,296,302	16.0
General Elec Cap Corp Preferre	49,114	23,059	113.0
General Elec Cap Corp Step-Up	3,829	3,319	15.4
General Electric Capital Corpo	134,001	141,519	-5.3
General Electric Capital Corpo	47,376	71,652	-33.9
General Electric Capital Corpo	53,256	48,958	8.8
General Electric Capital Corpo	8,826	9,881	-10.7
General Electric Capital Corpo	27,497	22,859	20.3
General Electric Company 6.50%	29,090	33,833	-14.0
General Electric Company Commo	90,112,141	86,980,811	3.6
General Growth Properties, Inc	13,654,729	16,819,706	-18.8
General Mills, Inc. Common Sto	10,561,143	8,754,519	20.6
General Motors Company Common	62,261,024	54,742,366	13.7
General Motors Company Series	742,341	657,962	12.8
General Motors Company Warrant	2,811,330	2,817,856	-0.2
General Motors Company Warrant	60,794	59,409	2.3
General Steel Holdings, Inc. C	765,677	1,016,412	-24.7
Genesco Inc. Common Stock	1,614,704	1,662,506	-2.9
Genesee & Wyoming Inc. Class	1,608,224	1,661,383	-3.2
Genesis Energy, L.P. Common Un	320,657	347,995	-7.9
Genie Energy Ltd. Class B Comm	562,714	541,224	4.0
GenOn Energy, Inc. Common Stoc	25,097,334	31,092,142	-19.3
Genpact Limited Common Stock	438,236	410,115	6.9
Genuine Parts Company Common S	4,276,415	4,726,903	-9.5
Genworth Financial Inc Common	15,097,558	14,663,049	3.0
Geo Group Inc (The) Common Sto	3,134,706	3,267,717	-4.1
Georgia Gulf Corporation New C	2,410,698	2,216,055	8.8

26 Jan 2012 08:40 EDT DJ NYSE Short Interest: GEORGIA POWER - Guangshen Railway

	Jan 13	Dec 30	% Chg
GEORGIA POWER CO Ser 2007D Sr	69,385	68,432	1.4
Georgia Power Company Georgia	486	4,258	-88.6
Georgia Power Company Series 2	5,670	5,625	0.8
Gerdau S.A. Common Stock	6,204,163	4,249,907	46.0
Getty Realty Corporation Commo	2,445,037	2,499,109	-2.2
GFI Group Inc. Common Stock	2,539,605	2,591,712	-2.0
Giant Interactive Group Inc Am	5,290,322	5,437,329	-2.7
Gildan Activewear, Inc. Class	2,103,249	1,968,545	6.8
Gladstone Capital Corporation	160	753	-78.8
Glatfelter Common Stock	3,339,401	3,450,860	-3.2
GlaxoSmithKline PLC Common Sto	5,019,952	5,146,885	-2.5
Glimcher Realty Trust 8.75% Se	3,372	7,217	-53.3

Glimcher Realty Trust Common S	5,433,215	5,287,197	2.8
Glimcher Realty Trust Preference	25,662	25,846	-0.7
Global Canada Preferred ETF	6,444	2,292	181.2
Global Cash Access Holdings, I	2,767,914	2,689,373	2.9
Global Geophysical Services, I	762,548	784,264	-2.8
Global High Income Fund, Inc.	19,274	26,983	-28.6
Global Income & Currency Fun	3,055	5,861	-47.9
Global Partners LP Global Part	89,285	144,702	-38.3
Global Payments Inc. Common St	832,674	661,238	25.9
Global Ship Lease Inc New Clas	145,631	140,514	3.6
Global X Aluminum ETF	487	310	57.1
Global X Brazil Consumer ETF	1,763	29,684	-94.1
Global X Brazil Financials ETF	521	13,470	-96.1
Global X Brazil Mid Cap ETF	858	12,074	-92.9
Global X China Consumer ETF	56,390	5,547	916.6
Global X China Energy ETF	115,340	3,224	3,477.5
Global X China Financials ETF	8,310	9,650	-13.9
Global X China Industrials ETF	780	444	75.7
Global X China Materials ETF	5,196	5,978	-13.1
Global X Copper Miners ETF	63,733	77,916	-18.2
Global X Farming ETF	3,187	570	459.1
Global X Fertilizers/Potash ET	22,540	2,594	768.9
Global X Fishing Industry ETF	300	300	768.9
Global X Food ETF	900	1,000	-10.0
Global X FTSE Andean 40 ETF	6,167	5,270	17.0
Global X FTSE Argentina 20 ETF	1,770	432	309.7
Global X FTSE ASEAN 40 ETF	4,568	9,688	-52.8
Global X FTSE Colombia 20 ETF	106,439	65,961	61.4
Global X FTSE Greece 20 ETF	2,018	1,383	45.9
Global X FTSE Nordic Region ET	572	324	76.5
Global X FTSE Norway 30 ETF	27,001	11,024	144.9
Global X Gold Explorers ETF	92,522	27,217	239.9
Global X Lithium ETF	47,540	37,810	25.7
Global X Mexico Small Cap ETF	1,815	300	505.0
Global X Oil Equities ETF	1,304	1,655	-21.2
Global X Pure Gold Miners ETF	6,448	12,001	-46.3
Global X Russell Emerging Mark	522	200	161.0
Global X Russell Emerging Mark	855	410	108.5
Global X S & P TSX Venture 30	1,421	612	132.2
Global X Silver Miners ETF	184,325	177,330	3.9
Global X SuperDividend ETF	54,352	7,013	675.0
Global X Uranium ETF	153,679	142,975	7.5
Global X Waste Management ETF	402	330	21.8
Global X/ Auto ETF	598	2,577	-76.8
GMAC Capital Trust I Fixed Rat	58,213	168,912	-65.5
GMAC LLC 7.25% Notes due 2/1/2	40,276	48,490	-16.9
GMAC LLC 7.30% Public Income N	17,106	44,155	-61.3
GMAC LLC 7.35% Notes due 8/8/2	40,240	11,518	249.4
GMAC LLC 7.375% Notes due 8/8/	30,122	27,061	11.3
GMX Resources, Inc. 9.25% Ser	64,190	60,289	6.5
GMX Resources, Inc. Common Sto	8,761,711	9,180,480	-4.6
GNC Holdings, Inc. Class A Com	5,064,370	5,008,506	1.1
Gol Linhas Aereas Inteligentes	6,060,010	7,415,118	-18.3
Gold Fields Ltd. American Depo	2,890,946	2,781,286	3.9
Goldcorp Incorporated Common S	6,188,594	5,786,917	6.9
Goldman Sachs Connect S & P En	188,018	173,473	8.4
Goldman Sachs Group Securities	687	537	27.9
Goldman Sachs Group, Inc. (The	654,117	529,201	23.6
Goldman Sachs Group, Inc. (The	7,264,836	7,068,608	2.8
Goldman Sachs Group, Inc. (The	10,419	63,159	-83.5
Goldman Sachs Group, Inc. (The	1,243,876	1,248,638	-0.4
Goldman Sachs Group, Inc. (The	207,581	301,188	-31.1
Goldman Sachs Group, Inc. (The	306,221	305,101	0.4
Goldman Sachs Group, Inc. (The	82,213	77,686	5.8
Goodrich Corporation (The) Com	1,324,783	1,249,790	6.0
Goodrich Petroleum Corporation	8,698,644.0	8,394,962	3.6

Goodyear Tire & Rubber Compa	10,961,983	10,218,497	7.3
Goodyear Tire & Rubber Compa	59,677	76,122	-21.6
Government Properties Income T	1,418,421	1,461,069	-2.9
Governor and Company of the Ba	212,759	192,387	10.6
GP Strategies Corporation Comm	412,705	426,495	-3.2
Graco Inc. Common Stock	1,413,509	1,061,104	33.2
GrafTech International Ltd (Ho	5,953,608	5,606,792	6.2
Gramercy Capital Corp 8.125 Pr	2,127	1,636	30.0
Gramercy Capital Corp Common S	307,015	394,228	-22.1
Granite Construction Incorpora	3,430,981	3,950,658	-13.2
Graphic Packaging Holding Comp	5,635,600	5,793,774	-2.7
Gray Communications Systems, I	3,515,962	3,628,035	-3.1
Gray Television, Inc. CClass A	2,591	2,594	-0.1
Great Northern Iron Ore Proper	68,871	73,122	-5.8
Great Plains Energy Inc Prefer	208,048	19,113	988.5
Great Plains Energy Incorporat	6,127,487	5,825,050	5.2
Great Plains Energy Incorporat	57.0	107	-46.7
Great Plains Energy Incorporat	7	54	-87.0
Great Plains Energy Incorporat	83	83	-87.0
Greatbatch, Inc. Common Stock	1,652,165	1,776,802	-7.0
Greater China Fund, Inc. Commo	261,666	295,058	-11.3
Green Dot Corporation Class A	4,031,984	3,382,825	19.2
Greenbrier Companies, Inc. (Th	2,413,037	2,092,011	15.3
GreenHaven Continuous Commodit	70,289	13,936	404.4
Greenhill Common Stock	4,310,222	4,437,587	-2.9
Greif Inc. Class A Common Stoc	825,975	829,260	-0.4
Greif, Inc. Corporation Class	54,312	43,881	23.8
Griffon Corporation Common Sto	2,926,857	2,938,957	-0.4
Group 1 Automotive, Inc. Commo	2,118,162	2,045,315	3.6
GRUMA, S.A.B de C.V. Common St	31,687	29,864	6.1
Grupo Aeroportuario Del Pacifi	165,926	159,019	4.3
Grupo Aeroportuario del Surest	314,444	256,432	22.6
Grupo Casa Saba, S.A. de C.V.	4,712	6,147	-23.3
Grupo Radio Centro, S.A.B de C	5,189	5,382	-3.6
Grupo Televisa S.A. Common Sto	6,820,203	6,441,273	5.9
Grupo TMM, S.A.B. New American	21,834	21,144	3.3
Guangshen Railway Company Limi	1,207,811	1,201,185	0.6

26 Jan 2012 08:41 EDT DJ NYSE Short Interest: Guess?, Inc. Common Stock - HFF, Inc.

	Jan 13	Dec 30	% Chg
Guess?, Inc. Common Stock	5,062,291	4,759,085	6.4
Guggenheim ABC High Dividend E	3,633	609	496.6
Guggenheim Airline ETF	14,362	7,871	82.5
Guggenheim BRIC ETF	80,911	60,820	33.0
Guggenheim Build America Bonds	25,683	12,096	112.3
Guggenheim BulletShares 2012 C	69,785	40,908	70.6
Guggenheim BulletShares 2012 H	59,945	41,296	45.2
Guggenheim BulletShares 2013 C	2,051	87,791	-97.7
Guggenheim BulletShares 2013 H	25,339	40,334	-37.2
Guggenheim BulletShares 2014 C	25,994	12,357	110.4
Guggenheim BulletShares 2014 H	16,386	10,274	59.5
Guggenheim BulletShares 2015 C	106,784	104,512	2.2
Guggenheim BulletShares 2015 H	77,966	6,070	1,184.4
Guggenheim BulletShares 2016 C	60,350	38,702	55.9
Guggenheim BulletShares 2017 C	39,897	15,248	161.7
Guggenheim Canadian Energy Inc	1,967	7,048	-72.1
Guggenheim China All-Cap ETF	33,822	37,620	-10.1
Guggenheim China Real Estate E	221,337	133,893	65.3
Guggenheim China Small Cap Ind	704,922	631,491	11.6
Guggenheim China Technology ET	46,222	48,431	-4.6

Guggenheim Defensive Equity ET	36,497	54,262	-32.7
Guggenheim Enhanced Core Bond	1,581	2,594	-39.1
Guggenheim Enhanced Equity Inc	30,260	11,362	166.3
Guggenheim Enhanced Equity Str	8,721	12,067	-27.7
Guggenheim Enhanced Short Dura	228	200	14.0
Guggenheim Equal Weight Enhanc	11,233	7,305	53.8
Guggenheim EW Euro-Pacific LDR	400	433	-7.6
Guggenheim Frontier Markets ET	97,399	8,838	1,002.0
Guggenheim Global Dividend Opp	40,789	79,959	-49.0
Guggenheim Insider ETF	1,550	5,043	-69.3
Guggenheim International Multi	36,259	70,612	-48.7
Guggenheim International Small	328	349	-6.0
Guggenheim Mid-Cap Core ETF	18,448	2,858	545.5
Guggenheim Multi-Asset Income	193,163	66,945	188.5
Guggenheim Ocean Tomo Growth E	75,502	80,007	-5.6
Guggenheim Ocean Tomo Patent E	7,427	8,418	-11.8
Guggenheim Raymond James SB-1	1,780	8,087	-78.0
Guggenheim S & P Global Water	37,197	37,611	-1.1
Guggenheim Sector Rotation ETF	300	300	-1.1
Guggenheim Shipping ETF	25,765	34,199	-24.7
Guggenheim Solar ETF	608,679	476,353	27.8
Guggenheim Spin-Off ETF	26,340	9,260	184.4
Guggenheim Strategic Opportuni	35,978	42,960	-16.3
Guggenheim Timber ETF	30,479	13,507	125.7
Guggenheim Yuan Bond ETF	5,663	6,005	-5.7
Gulf Power Company Preferred S	941	849	10.8
Gulf Power Company Series 2011	2,863	9,453	-69.7
GulfMark Offshore, Inc. New Co	783,365	741,504	5.6
Gushan Environmental Energy Li	24,877	34,895	-28.7
H & Q Healthcare Investors Com	427,505	436,915	-2.2
H & Q Life Sciences Investors	140,476	145,032	-3.1
H & R Block, Inc. Common Stock	15,267,566	16,577,262	-7.9
H. B. Fuller Company Common St	1,556,068	1,587,068	-2.0
H.J. Heinz Company Common Stoc	8,863,874	8,723,504	1.6
H.J. Heinz Company Preferred S	90	90	1.6
Haemonetics Corporation Common	1,586,826	1,600,011	-0.8
Halliburton Company Common Sto	17,488,927	15,859,076	10.3
Hanesbrands Inc. Common Stock	7,029,292	7,265,754	-3.3
Hanger Orthopedic Group, Inc.	1,662,238	1,746,380	-4.8
Hanover Insurance Group Inc	678,513	680,171	-0.2
Harbinger Group Inc Common Sto	332,211	349,847	-5.0
Harley-Davidson, Inc. Common S	8,820,557	8,702,327	1.4
Harman International Industrie	2,923,557	2,305,590	26.8
Harmony Gold Mining Co. Ltd. A	1,670,725	1,571,219	6.3
Harris Corporation Common Stoc	13,159,707	13,128,819	0.2
Harry Winston Diamond Corporat	300,595	157,027	91.4
Harsco Corporation Common Stoc	3,394,515	3,624,679	-6.3
Harte-Hanks, Inc. Common Stock	1,455,071	1,623,468	-10.4
Hartford Financial Services Gr	863,581	882,063	-2.1
Hartford Financial Services Gr	28,016,932	25,578,634	9.5
Hartford Financial Services Gr	13,504,800	13,507,750	9.5
Harvest Natural Resources Inc	8,362,811	8,952,280	-6.6
Hatteras Financial Corp Hatter	3,743,204	3,915,056	-4.4
Haverty Furniture Companies, I	626,959	635,167	-1.3
Haverty Furniture Companies, I	516	516	-1.3
Hawaiian Electric Industries,	3,350,729	3,195,602	4.9
HCA Holdings, Inc. Common Stoc	3,453,421	2,522,683	36.9
HCC Insurance Holdings, Inc. C	837,065	761,463	9.9
HCP, Inc. Preferred Stock Ser	4,938	6,122	-19.3
HCP, Inc. Common Stock	18,437,621	19,827,408	-7.0
HCP, Inc. Preferred Stock Seri	1,306	2,717	-51.9
HDFC Bank Limited Common Stock	1,988,472	1,977,867	0.5
Headwaters Incorporated Common	2,434,018	2,522,906	-3.5
Health Care REIT, Inc. Common	11,478,312	10,965,852	4.7
Health Care REIT, Inc. PFD PER	4,159	5,047	-17.6
Health Care REIT, Inc. Preferr	10,665	20,178	-47.1

Health Management Associates,	8,760,822	7,860,936	11.4
Health Net Inc. Common Stock	2,465,086	1,987,498	24.0
Healthcare Realty Trust Incorp	2,983,929	3,413,944	-12.6
HealthSouth Corporation Common	6,640,371	6,752,838	-1.7
Healthspring, Inc. Healthsprin	2,274,828	2,151,840	5.7
Heartland Payment Systems, Inc	1,653,767	1,752,430	-5.6
Heckmann Corporation Common St	24,356,954	23,365,849	4.2
Hecla Mining Company Common St	19,958,016	22,080,156	-9.6
Hecla Mining Company Preferred	280	357	-21.6
Heico Corporation Common Stock	2,869,674	3,069,172	-6.5
Heico Corporation Common Stock	23,969	17,098	40.2
Helios Advantage Income Fund,	12,900	7,162	80.1
Helios High Income Fund Inc Ne	10,737	3,989	169.2
Helios High Yield Fund	18,191	11,583	57.0
Helios Multi-Sector High Incom	10,830	9,585	13.0
Helios Strategic Income Fd, In	7,746	6,553	18.2
Helios Strategic Mortgage Inco	4,024	6,351	-36.6
Helios Total Return Fund, Inc.	38,064	20,032	90.0
Helix Energy Solutions Group,	6,605,496	6,515,299	1.4
Helmerich & Payne, Inc. Comm	6,608,812	5,254,383	25.8
Herbalife Ltd. Common Stock	4,137,232	4,030,131	2.7
Hersha Hospitality Trust Class	5,734,706	5,904,061	-2.9
Hersha Hospitality Trust Hersh	2,207	2,926	-24.6
Hersha Hospitality Trust PFD S	1,279	2,106	-39.3
Hertz Global Holdings, Inc Com	31,629,008	27,723,736	14.1
Hess Corporation Common Stock	4,361,304	4,239,182	2.9
Hewlett-Packard Company	19,698,918	16,956,415	16.2
Hexcel Corporation Common Stoc	9,201,715	9,257,621	-0.6
HFF, Inc. Common Stock, Class	885,804	902,281	-1.8

26 Jan 2012 08:41 EDT DJ NYSE Short Interest: HHGregg - Invesco Insured Municipal

	Jan 13	Dec 30	% Chg
HHGregg, Inc. Common Stock	8,787,420	9,020,411	-2.6
Higher One Holdings, Inc. Comm	9,684,838	9,786,218	-1.0
Highwoods Properties, Inc. Com	7,195,218	7,347,531	-2.1
Hill International, Inc. Commo	979,554	1,020,801	-4.0
Hillenbrand Inc Common Stock	1,785,380	2,069,297	-13.7
Hill-Rom Holdings Inc Common S	983,276	1,440,711	-31.8
Hilltop Holdings Inc.	1,311,301	1,404,499	-6.6
Hitachi, Ltd. Common Stock	90,520	69,295	30.6
HNI Corp Common Stock	2,006,999	2,127,063	-5.6
Holly Energy Partners, L.P. Co	46,245	66,649	-30.6
HollyFrontier Corporation Comm	4,858,391	4,157,703	16.9
Home Depot, Inc. (The) Common	27,796,078	25,750,243	7.9
Home Properties, Inc. Common S	2,766,551	2,857,383	-3.2
Honda Motor Company, Ltd. Comm	432,831	274,662	57.6
Honeywell International Inc. C	8,030,490	7,426,465	8.1
Horace Mann Educators Corporat	1,141,406	1,137,070	0.4
Hormel Foods Corporation Commo	5,872,797	5,894,176	-0.4
Hornbeck Offshore Services Com	5,822,420	5,754,530	1.2
Hospira Inc	6,263,008	6,398,764	-2.1
Hospitality Properites Trust C	5,840,267	5,837,827	-2.1
Hospitality Properites Trust H	20,979	12,926	62.3
Hospitality Properites Trust H	627	3,735	-83.2
Host Hotels & Resorts, Inc.	41,067,095	39,802,349	3.2
Hovnanian Enterprises Inc/ K H	3,425	0	3.2
Hovnanian Enterprises, Inc. Cl	16,264,873	15,827,799	2.8
Howard Hughes Corporation (The	1,892,915	1,919,164	-1.4
HSBC Finance Corp Dep. Shares	26,025	19,404	34.1
HSBC Global Absolute Limited E	999	1,095	-8.8

HSBC Holdings plc PERP SUB CAP	152,391	97,765	55.9
HSBC Holdings, plc. ADR SER A	248,430	96,475	157.5
HSBC Holdings, plc. Common Sto	3,730,341	3,919,736	-4.8
HSBC Holdings, plc. Perpetual	49,726	57,409	-13.4
HSBC Holdings, plc. Preferred	446	1,113	-59.9
HSBC USA, Inc. Dep Shs repstg	8,969	7,733	16.0
HSBC USA, Inc. Depositary Sh r	41,494	33,238	24.8
HSBC USA, Inc. Preferred Serie	5,479	4,527	21.0
HSBC USA, Inc. Preferred Stock	6,484	12,389	-47.7
HSBC USA, Inc. Preferred Stock	1,154	1,387	-16.8
Huaneng Power Intl Common Stoc	332,873	320,478	3.9
Hubbell Inc A Common Stock	563,826	553,450	1.9
Hubbell Inc A Common Stock	6,503	33,846	-80.8
Hudbay Minerals Inc Ordinary S	936,673	355,764	163.3
Hudson Pacific Properties, Inc	825,416	851,030	-3.0
Hudson Pacific Properties, Inc	9,817	10,290	-4.6
Hudson Valley Holding Corp. Co	452,578	477,110	-5.1
Hugoton Royalty Trust Common S	418,487	295,804	41.5
Humana Inc. Common Stock	2,643,866	2,140,313	23.5
Huntington Ingalls Industries,	3,889,109	4,110,860	-5.4
Huntsman Corporation Common St	4,283,115	6,016,975	-28.8
Hyatt Hotels Corporation Class	1,438,728	1,467,898	-2.0
HyperDynamics Corporation Comm	31,960,781	32,628,987	-2.0
Iamgold Corporation Ordinary S	1,715,033	1,085,835	57.9
ICICI Bank Limited Common Stoc	12,408,670	10,394,949	19.4
IDACORP, Inc. Common Stock	1,455,743	1,477,172	-1.5
IDEX Corporation Common Stock	1,652,918	1,633,422	1.2
IDT Corporation New Preferred	541,743	665,068	-18.5
IFM Investments Limited	4,921	18,365	-73.2
IHS Inc. IHS Inc. Class A Comm	1,019,648	1,173,668	-13.1
Illinois Tool Works Inc. Commo	8,884,549	8,453,179	5.1
Imation Corporation Common Sto	1,432,611	1,492,967	-4.0
Imax Corporation Common Stock	5,405,059	4,760,491	13.5
Imperial Holdings, Inc. Common	535,328	553,477	-3.3
Imperva, Inc. Common Stock	236,777	244,519	-3.2
Independence Holding Company C	298,391	319,606	-6.6
India Fund, Inc. (The) Common	709,454	679,109	4.5
Industrias Bachoco, S.A.B. de	36,312	39,118	-7.2
Inergy Midstream, L.P. Common	33,748	166,146	-79.7
Inergy, L.P. Common Units Repr	831,671	783,194	6.2
ING Asia Pacific High Dividend	13,439	18,291	-26.5
ING Emerging Markets High Divi	47,898	22,877	109.4
ING Global Advantage and Premi	8,943	21,825	-59.0
ING Global Equity Dividend and	32,026	21,324	50.2
ING GROEP N V PREF CTF 7.3750%	58,250	72,360	-19.5
ING Groep NV 6.20% Perpetual D	18,315	56,706	-67.7
Ing Groep NV Perpetual Debt Se	87,539	114,634	-23.6
ING Group, N.V. Common Stock	4,093,248	3,610,302	13.4
ING Group, N.V. Perp Hybrid Ca	200,745	231,951	-13.5
ING Group, N.V. Perpetual Hyb	443,494	467,546	-5.1
ING Group, N.V. Perpetual Debt	40,300	51,076	-21.1
ING Group, N.V. Perpetual Dent	75,179	148,781	-49.5
ING Infrastructure Industrial	16,587	5,862	183.0
ING International High Dividen	34,405	61,311	-43.9
ING Prime Rate Trust Common St	41,043	17,124	139.7
ING Risk Managed Natural Resou	9,259	4,333	113.7
Ingersoll-Rand plc (Ireland)	12,235,774	11,995,512	2.0
Ingram Micro Inc. Common Stock	2,298,211	2,312,060	-0.6
Inland Real Estate Corporation	3,347,621	3,438,144	-2.6
Inland Real Estate Corporation	1,276	693	84.1
Inphi Corporation Common Stock	1,824,405	1,856,328	-1.7
Insperity, Inc. Common Stock	954,182	1,000,225	-4.6
Integrus Energy Group, Inc. Co	3,353,744	3,241,695	3.5
Intercontinental Hotels Group	899,567	590,269	52.4
IntercontinentalExchange, Inc.	1,399,652	1,340,601	4.4
Interline Brands, Inc. Common	852,827	897,429	-5.0

Intermec Inc. Common Stock	2,040,515	2,084,057	-2.1
Internationa Flavors & Fragr	2,251,836	1,910,339	17.9
International Business Machine	14,939,376	14,664,707	1.9
International Game Technology	4,205,116	5,745,800	-26.8
International Paper Company Co	16,252,275	13,526,851	20.1
International Rectifier Corpor	1,593,274	1,175,934	35.5
International Shipholding Corp	222,049	241,009	-7.9
InterOil Corporation	8,873,838	7,507,071	18.2
Interpublic Group of Companies	13,113,662	9,791,276	33.9
Interstate Power and Light Com	2,134	1,829	16.7
InterXion Holding N.V. Ordinar	277,518	283,217	-2.0
IntraLinks Holdings, Inc. Comm	1,261,012	1,413,194	-10.8
Intrepid Potash, Inc Common St	3,638,959	3,263,498	11.5
Invacare Corporation Common St	1,662,846	1,745,202	-4.7
InvenSense, Inc. Common Stock	2,195,562	1,130,582	94.2
Invesco California Insured Mun	14,905	12,253	21.6
Invesco California Municipal S	38,500	37,057	3.9
Invesco High Yield Investment	105,967	106,162	-0.2
Invesco Insured California Mun	5,830	4,397	32.6
Invesco Insured Municipal Bond	24,393	24,395	32.6
Invesco Insured Municipal Inco	66,332	13,639	386.3

26 Jan 2012 08:41 EDT DJ NYSE Short Interest: HHGregg - Invesco Insured Municipal

	Jan 13	Dec 30	% Chg
HHGregg, Inc. Common Stock	8,787,420	9,020,411	-2.6
Higher One Holdings, Inc. Comm	9,684,838	9,786,218	-1.0
Highwoods Properties, Inc. Com	7,195,218	7,347,531	-2.1
Hill International, Inc. Commo	979,554	1,020,801	-4.0
Hillenbrand Inc Common Stock	1,785,380	2,069,297	-13.7
Hill-Rom Holdings Inc Common S	983,276	1,440,711	-31.8
Hilltop Holdings Inc.	1,311,301	1,404,499	-6.6
Hitachi, Ltd. Common Stock	90,520	69,295	30.6
HNI Corp Common Stock	2,006,999	2,127,063	-5.6
Holly Energy Partners, L.P. Co	46,245	66,649	-30.6
HollyFrontier Corporation Comm	4,858,391	4,157,703	16.9
Home Depot, Inc. (The) Common	27,796,078	25,750,243	7.9
Home Properties, Inc. Common S	2,766,551	2,857,383	-3.2
Honda Motor Company, Ltd. Comm	432,831	274,662	57.6
Honeywell International Inc. C	8,030,490	7,426,465	8.1
Horace Mann Educators Corporat	1,141,406	1,137,070	0.4
Hormel Foods Corporation Commo	5,872,797	5,894,176	-0.4
Hornbeck Offshore Services Com	5,822,420	5,754,530	1.2
Hospira Inc	6,263,008	6,398,764	-2.1
Hospitality Properites Trust C	5,840,267	5,837,827	-2.1
Hospitality Properites Trust H	20,979	12,926	62.3
Hospitality Properites Trust H	627	3,735	-83.2
Host Hotels & Resorts, Inc.	41,067,095	39,802,349	3.2
Hovnanian Enterprises Inc/ K H	3,425	0	3.2
Hovnanian Enterprises, Inc. Cl	16,264,873	15,827,799	2.8
Howard Hughes Corporation (The	1,892,915	1,919,164	-1.4
HSBC Finance Corp Dep. Shares	26,025	19,404	34.1
HSBC Global Absolute Limited E	999	1,095	-8.8
HSBC Holdings plc PERP SUB CAP	152,391	97,765	55.9
HSBC Holdings, plc. ADR SER A	248,430	96,475	157.5
HSBC Holdings, plc. Common Sto	3,730,341	3,919,736	-4.8
HSBC Holdings, plc. Perpetual	49,726	57,409	-13.4
HSBC Holdings, plc. Preferred	446	1,113	-59.9
HSBC USA, Inc. Dep Shs repstg	8,969	7,733	16.0
HSBC USA, Inc. Depository Sh r	41,494	33,238	24.8
HSBC USA, Inc. Preferred Serie	5,479	4,527	21.0

HSBC USA, Inc. Preferred Stock	6,484	12,389	-47.7
HSBC USA, Inc. Preferred Stock	1,154	1,387	-16.8
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Hudson Pacific Properties, Inc	9,817	10,290	-4.6
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Huntington Ingalls Industries,	3,889,109	4,110,860	-5.4
Huntsman Corporation Common St	4,283,115	6,016,975	-28.8
Hyatt Hotels Corporation Class	1,438,728	1,467,898	-2.0
HyperDynamics Corporation Comm	31,960,781	32,628,987	-2.0
Iamgold Corporation Ordinary S	1,715,033	1,085,835	57.9
ICICI Bank Limited Common Stoc	12,408,670	10,394,949	19.4
IDACORP, Inc. Common Stock	1,455,743	1,477,172	-1.5
IDEX Corporation Common Stock	1,652,918	1,633,422	1.2
IDT Corporation New Preferred	541,743	665,068	-18.5
IFM Investments Limited	4,921	18,365	-73.2
IHS Inc. IHS Inc. Class A Comm	1,019,648	1,173,668	-13.1
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Imation Corporation Common Sto	1,432,611	1,492,967	-4.0
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Inergy, L.P. Common Units Repr	831,671	783,194	6.2
ING Asia Pacific High Dividend	13,439	18,291	-26.5
ING Emerging Markets High Divi	47,898	22,877	109.4
ING Global Advantage and Premi	8,943	21,825	-59.0
ING Global Equity Dividend and	32,026	21,324	50.2
ING GROEP N V PREF CTF 7.3750%	58,250	72,360	-19.5
ING Groep NV 6.20% Perpetual D	18,315	56,706	-67.7
Ing Groep NV Perpetual Debt Se	87,539	114,634	-23.6
ING Group, N.V. Common Stock	4,093,248	3,610,302	13.4
ING Group, N.V. Perp Hybrid Ca	200,745	231,951	-13.5
ING Group, N.V. Perpetual Hyb	443,494	467,546	-5.1
ING Group, N.V. Perpetual Debt	40,300	51,076	-21.1
ING Group, N.V. Perpetual Dent	75,179	148,781	-49.5
ING Infrastructure Industrial	16,587	5,862	183.0
ING International High Dividen	34,405	61,311	-43.9
ING Prime Rate Trust Common St	41,043	17,124	139.7
ING Risk Managed Natural Resou	9,259	4,333	113.7
Ingersoll-Rand plc (Ireland)	12,235,774	11,995,512	2.0
Ingram Micro Inc. Common Stock	2,298,211	2,312,060	-0.6
Inland Real Estate Corporation	3,347,621	3,438,144	-2.6
Inland Real Estate Corporation	1,276	693	84.1
Inphi Corporation Common Stock	1,824,405	1,856,328	-1.7
Insperty, Inc. Common Stock	954,182	1,000,225	-4.6
Integrus Energy Group, Inc. Co	3,353,744	3,241,695	3.5
Intercontinental Hotels Group	899,567	590,269	52.4
IntercontinentalExchange, Inc.	1,399,652	1,340,601	4.4
Interline Brands, Inc. Common	852,827	897,429	-5.0
Intermec Inc. Common Stock	2,040,515	2,084,057	-2.1
Internationa Flavors & Fragr	2,251,836	1,910,339	17.9
International Business Machine	14,939,376	14,664,707	1.9
International Game Technology	4,205,116	5,745,800	-26.8
International Paper Company Co	16,252,275	13,526,851	20.1
International Rectifier Corpor	1,593,274	1,175,934	35.5
International Shipholding Corp	222,049	241,009	-7.9
InterOil Corporation	8,873,838	7,507,071	18.2

Interpublic Group of Companies	13,113,662	9,791,276	33.9
Interstate Power and Light Com	2,134	1,829	16.7
InterXion Holding N.V. Ordinar	277,518	283,217	-2.0
IntraLinks Holdings, Inc. Comm	1,261,012	1,413,194	-10.8
Intrepid Potash, Inc Common St	3,638,959	3,263,498	11.5
Invacare Corporation Common St	1,662,846	1,745,202	-4.7
InvenSense, Inc. Common Stock	2,195,562	1,130,582	94.2
Invesco California Insured Mun	14,905	12,253	21.6
Invesco California Municipal S	38,500	37,057	3.9
Invesco High Yield Investment	105,967	106,162	-0.2
Invesco Insured California Mun	5,830	4,397	32.6
Invesco Insured Municipal Bond	24,393	24,395	32.6
Invesco Insured Municipal Inco	66,332	13,639	386.3

26 Jan 2012 08:41 EDT DJ NYSE Short Interest: Invesco Insured Muni - iShares 2013

	Jan 13	Dec 30	% Chg	
Invesco Insured Municipal Secu	7,582	1,337	467.1	
Invesco Insured Municipal Trus	4,731	8,635	-45.2	
INVESCO MORTGAGE CAPITAL INC C		5,491,174	5,868,801	-6.4
Invesco Municipal Income Oppor	18,965	7,288	160.2	
Invesco Municipal Income Oppor	6,263.0	12,243	-48.8	
Invesco Municipal Income Oppor	13,910	21,758	-36.1	
Invesco Municipal Premium Inco	60,361	56,025	7.7	
Invesco New York Quality Munic	10,468	15,602	-32.9	
Invesco Plc New Common Stock	6,204,451	6,261,890	-0.9	
Invesco Quality Municipal Inco	11,389	4,285	165.8	
Invesco Quality Municipal Inve	2,273	10,915	-79.2	
Invesco Quality Municipal Secu	3,964	5,457	-27.4	
Invesco Van Kampen Bond Fund C	2,426	24,752	-90.2	
Invesco Van Kampen California	22,288	16,411	35.8	
Invesco Van Kampen Dynamic Cre	31,663	8,111	290.4	
Invesco Van Kampen High Income	6,564	3,278	100.2	
Invesco Van Kampen Municipal O	35,391	55,749	-36.5	
Invesco Van Kampen Municipal T	14,514	15,227	-4.7	
Invesco Van Kampen Ohio Qualit	3,381	912	270.7	
Invesco Van Kampen Pennsylvani	8,241	6,781	21.5	
Invesco Van Kampen Senior Inco	133,312	214,053	-37.7	
Invesco Van Kampen Trust for I	55,801	65,983	-15.4	
Invesco Van Kampen Trust for I	14,473	13,928	3.9	
Invesco Van Kampen Trust for I	8,254	5,239	57.5	
Invesco Van Kampen Trust for I	9,353	10,354	-9.7	
Investment Technology Group, I	4,805,284	4,488,435	7.1	
Ion Geophysical Corporation Co	7,650,671	8,050,390	-5.0	
iPath Asian and Gulf Currency	277	282	-1.8	
iPath DJ-UBS Aluminum Subindex	1,978	1,838	7.6	
iPath DJ-UBS Cocoa Subindex To	70,043	50,065	39.9	
iPath DJ-UBS Coffee Subindex T	7,025	8,243	-14.8	
iPath DJ-UBS Cotton Subindex T	17,108	19,603	-12.7	
iPath DJ-UBS Lead Subindex Tot	1,806	1,898	-4.8	
iPath DJ-UBS Platinum Subindex	2,248	384	485.4	
iPath DJ-UBS Precious Metals S	2,156	1,196	80.3	
iPath DJ-UBS Softs Subindex To	4,000.0	4,700	-14.9	
iPath DJ-UBS Sugar Subindex To	15,143	19,123	-20.8	
iPath DJ-UBS Tin Subindex Tota	14,316	1,276	1,021.9	
iPath Dow Jones UBS Agricultur	1,110	537	106.7	
iPath Dow Jones UBS Commodity	740,472	2,508,082	-70.5	
iPath Dow Jones UBS Copper Tot	516,991	498,468	3.7	
iPath Dow Jones UBS Energy Tot	322	464	-30.6	
iPath Dow Jones UBS Grains Tot	105,923	29,295	261.6	
iPath Dow Jones UBS Industrial	1,644	2,059	-20.2	

iPath Dow Jones UBS Livestock	29,225	8,584	240.5
iPath Dow Jones UBS Natural Ga	113,090	65,763	72.0
iPath Dow Jones UBS Nickel Sub	4,150	5,047	-17.8
iPath GEMS Asia 8 ETN	7,293	10,580	-31.1
iPath GEMS Index ETN	397	727	-45.4
iPath Global Carbon ETN	340	450	-24.4
iPath Goldman Sachs	340	450	-24.4
iPath Barclays B	8,559	4,790	78.7
iPath Goldman Sachs iPath GBP/	137	137	78.7
iPath Inverse S & P 500 VIX Sh	84,047	61,188	37.4
iPath Inverse S & P 500 VIX Sh	25,482	32,241	-21.0
iPath iPath Optimized Currency	59,745	72,232	-17.3
iPath Long Enhanced MSCI EAFE	100	100	-17.3
iPath Long Enhanced MSCI Emerg	2,320	5,713	-59.4
iPath Long enhanced S & P 500	1,348	9,880	-86.4
iPath Long Extended Russell 10	870	870	-86.4
iPath Long Extended Russell 20	2,250	5,114	-56.0
iPath Long Extended S & P 500	6,997	6,584	6.3
iPath Pure Beta Aluminum ETN	2,751	2,651	3.8
iPath Pure Beta Agriculture ET	720	945	-23.8
iPath Pure Beta Broad Commodit	35,162	7,440	372.6
iPath Pure Beta Broad Commodit	100	100	372.6
iPath Pure Beta Cocoa ETN	300	200	50.0
iPath Pure Beta Coffee ETN	626	844	-25.8
iPath Pure Beta Copper ETN	2,126	2,126	-25.8
iPath Pure Beta Cotton ETN	591	888	-33.4
iPath Pure Beta Crude Oil ETN	689	698	-1.3
iPath Pure Beta Energy ETN	73	73	-1.3
iPath Pure Beta Grains ETN	3,156	6,119	-48.4
iPath Pure Beta Industrial Met	1,073	17,806	-94.0
iPath Pure Beta Lead ETN	1,328	628	111.5
iPath Pure Beta Livestock ETN	7,585	7,585	111.5
iPath Pure Beta Nickel ETN	3,406	3,306	3.0
iPath Pure Beta Precious Metal	1,202	1,202	3.0
iPath Pure Beta Softs ETN	2,381	2,737	-13.0
iPath Pure Beta Sugar ETN	100	100	-13.0
iPath S & P 500 Dynamic VIX ET	30,411	36,327	-16.3
iPath S & P 500 VIX Mid-Term F	968,119	754,372	28.3
iPath S & P 500 VIX Short Term	27,826,580	28,402,849	-2.0
iPath Seasonal Natural Gas ETN	2,140	2,090	2.4
iPath Short Enhanced MSCI EAFE	3,892	2,892	34.6
iPath Short Enhanced MSCI Emer	1,152	119	868.1
iPath Short Extended Russell 1	744	941	-20.9
iPath Short Extended Russell 2	14,305	4,757	200.7
iPath Short Extended S & P 500	51,936	52,141	-0.4
iPath US Treasury 10 Yr Bear E	19,792	27,399	-27.8
iPath US Treasury 10 Yr Bull E	685	341	100.9
iPath US Treasury 2 Yr Bear ET	100	100	100.9
iPath US Treasury 2 Yr Bull ET	2,918	347	740.9
iPath US Treasury Flattenet ET	982	34,836	-97.2
iPath US Treasury Long Bond Be	28,332	12,088	134.4
iPath US Treasury Long Bond Bu	155	345	-55.1
iPath US Treasury Steepener ET	4,373	14,112	-69.0
IQ ARB Global Resources ETF	24,222	41,451	-41.6
IQ Australia Small Cap ETF	2,337	2,519	-7.2
IQ Canada Small Cap ETF	3,179	545	483.3
IQ Emerging Markets Mid Cap ET	3,980	6,221	-36.0
IQ Global Agribusiness Small C	2,564	8,703	-70.5
IQ Global Oil Small Cap ETF	3,586	1,689	112.3
IQ Hedge Macro Tracker ETF	5,483	1,896	189.2
IQ Hedge MultiQ Hedge Multi-S	27,582	26,649	3.5
IQ Merger Arbitrage ETF	1,068	1,290	-17.2
IQ Real Return ETF	1,788	3,172	-43.6
IQ South korea Small Cap ETF	1,074	964	11.4
IQ US Real Estate Small Cap ET	6,088	9,065	-32.8
Irish Investment Fund, Inc. (T	3,706	807	359.2

Iron Mountain Incorporated (De	6,236,005	6,818,344	-8.5
IRSA Inversiones Y Representac	54,778	64,138	-14.6
iShares 10+ Year Credit Bond F	86,547	45,442	90.5
iShares 10+ Year Government/Cr	1,445	2,537	-43.0
iShares 2012 S & P AMT-Free Mu	1,095	718	52.5
iShares 2013 S & P AMT-Free Mu	6,078	2,454	147.7

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	Jan 13	Dec 30	% Chg
iShares 2014 S & P AMT-Free Mu	5,378	3,334	61.3
iShares 2015 S & P AMT-Free Mu	832	2,410	-65.5
iShares 2016 S & P AMT-Free Mu	4,246	3,370	26.0
iShares 2017 S & P AMT-Free Mu	730	989	-26.2
iShares			
Barclays 0-5 Year TIPS	9,381	11,970	-21.6
iShares Barclays 20 Year Treas	14,751,846	11,371,245	29.7
iShares Barclays Agency Bond	62,451	113,555	-45.0
iShares Barclays Aggregate Bon	1,186,597	2,081,073	-43.0
iShares Barclays Government/Cr	43,992	58,214	-24.4
iShares Barclays MBS Bond Fund	308,725	154,582	99.7
iShares Barclays TIPS Bond Fun	1,101,233	1,116,314	-1.4
iShares Cohen & Steers Realt	656,337	674,447	-2.7
iShares Diversified Alternativ	5,098	111	4,492.8
iShares Dow Jones EPAC Select	284,551	224,860	26.5
iShares Dow Jones Select Divid	888,167	824,584	7.7
iShares Dow Jones Transportati	1,613,127	1,619,423	-0.4
iShares Dow Jones U.S. Aerospa	12,284	17,599	-30.2
iShares Dow Jones U.S. Basic M	841,050	677,150	24.2
iShares Dow Jones U.S. Broker-	297,044	299,071	-0.7
iShares Dow Jones U.S. Consume	248,550	352,933	-29.6
iShares Dow Jones U.S. Consume	52,836	31,123	69.8
iShares Dow Jones U.S. Energy	123,895	122,348	1.3
iShares Dow Jones U.S. Financi	565,804	603,434	-6.2
iShares Dow Jones U.S. Financi	31,508	24,860	26.7
iShares Dow Jones U.S. Health	637,432	496,226	28.5
iShares Dow Jones U.S. Health	305,572	313,194	-2.4
iShares Dow Jones U.S. Home Co	1,834,006	1,663,920	10.2
iShares Dow Jones U.S. Industr	28,931	26,028	11.2
iShares Dow Jones U.S. Insuran	67,333	5,126	1,213.6
iShares Dow Jones U.S. Medical	288,714	327,657	-11.9
iShares Dow Jones U.S. Oil &	494,165	669,634	-26.2
iShares Dow Jones U.S. Oil Equ	359,149	255,670	40.5
iShares Dow Jones U.S. Pharmac	81,170	113,960	-28.8
iShares Dow Jones U.S. Real Es	34,080,200	29,622,842	15.0
iShares Dow Jones U.S. Regiona	68,825	28,893	138.2
iShares Dow Jones U.S. Technol	115,500	75,306	53.4
iShares Dow Jones U.S. Telecom	373,142	249,555	49.5
iShares Dow Jones U.S. Total M	85,534	128,250	-33.3
iShares Dow Jones U.S. Utiliti	124,284	130,677	-4.9
iShares Emerging Markets Local	10,028	9,798	2.3
iShares Floating Rate Note Fun	3,416	7,157	-52.3
iShares FTSE China 25 Index Fu	27,450,580	21,095,689	30.1
iShares FTSE NAREIT Industrial	834	616	35.4
iShares FTSE NAREIT Mortgage R	52,256	130,706	-60.0
iShares FTSE NAREIT Real Estat	18,170	9,883	83.9
iShares FTSE NAREIT Residentia	57,898	59,341	-2.4
iShares FTSE NAREIT Retail Ind	704	728	-3.3
iShares Global Inflation Linke	2,665	1,999	33.3
ishares Gold Trust	2,063,234	3,474,688	-40.6
iShares Goldman Sachs Network	379,372	124,085	205.7
iShares Goldman Sachs Software	279,763	257,898	8.5

iShares Goldman Sachs Technolo	12,486	16,599	-24.8
iShares GSCI Commodity-Indexed	510,287	264,540	92.9
iShares High Dividend Equity F	113,526	58,947	92.6
iShares iBoxx \$ HY Corp Bond F	3,319,968	5,327,669	-37.7
iShares iBoxx \$ Investment Gra	2,041,829	1,914,496	6.7
iShares International Inflatio	100	300	-66.7
iShares JP Morgan Em Bond Fd	305,647	278,230	9.9
iShares KLD 400 Social Index F	4,778	83,250	-94.3
iShares KLD Select Social Inde	3,329	40,209	-91.7
iShares Latin America 40 Index	1,964,732	2,128,044	-7.7
iShares Lehman 10-20 Year Trea	15,414	67,077	-77.0
iShares Lehman 1-3 Year Credit	368,770	605,673	-39.1
iShares Lehman 3-7 Year Treasu	75,445	107,404	-29.8
iShares Lehman 7-10 Year Treas	3,248,717	2,077,191	56.4
iShares Lehman Credit Bond Fun	56,331	92,430	-39.1
iShares Lehman Intermediate Cr	124,062	265,481	-53.3
iShares Lehman Intermediate Go	58,274	24,000	142.8
iShares Lehman Short Treasury	272,275	90,577	200.6
iShares Morningstar Large Core	32,338	9,055	257.1
iShares Morningstar Large Grow	13,684	5,288	158.8
iShares Morningstar Large Valu	121,779	30,575	298.3
iShares Morningstar Mid Core I	18,290	21,714	-15.8
iShares Morningstar Mid Growth	3,296	3,775	-12.7
iShares Morningstar Mid Value	5,869	4,411	33.1
iShares Morningstar Small Core	2,295	523	338.8
iShares Morningstar Small Grow	3,935	5,227	-24.7
iShares Morningstar Small Valu	1,180	1,888	-37.5
iShares MSCI ACWI ex US Consum	679	679	-37.5
iShares MSCI ACWI ex US Energy	694	794	-12.6
iShares MSCI ACWI ex US Health	403	100	303.0
iShares MSCI ACWI ex US Indust	171	171	303.0
iShares MSCI ACWI ex US Inform	120	120	303.0
iShares MSCI ACWI ex US Materi	160	160	303.0
iShares MSCI ACWI ex US Teleco	100	273	-63.4
iShares MSCI ACWI ex US Utilit	1,404	739	90.0
iShares MSCI All Country World	3,158	15,119	-79.1
iShares MSCI All Peru Capped I	161,159	174,943	-7.9
iShares MSCI Australia Index F	4,132,161	3,545,196	16.6
iShares MSCI Austria Index Fun	148,712	105,359	41.1
iShares MSCI Belgium Index Fun	119,815	63,530	88.6
iShares MSCI Brazil Index Fund	28,623,755	24,220,882	18.2
iShares MSCI Brazil Small Cap	15,974	25,325	-36.9
iShares MSCI BRIC Index Fund	42,827	103,704	-58.7
iShares MSCI Canada Index Fund	4,864,552	2,801,302	73.7
iShares MSCI Chile Index Fund	254,151	134,121	89.5
iShares MSCI China Index Fund	47,256	13,712	244.6
iShares MSCI China Small Cap I	560	1,006	-44.3
iShares MSCI EAFE Index Fund	33,269,542	30,568,060	8.8
iShares MSCI EAFE Minimum Vola	21,535	34,368	-37.3
iShares MSCI EAFE Small Cap	473,151	500,367	-5.4
iShares MSCI Emerging Index Fu	60,160,737	45,400,125	32.5
iShares MSCI Emerging Markets	2,472	1,849	33.7
iShares MSCI Emerging Markets	5,526	85,708	-93.6
iShares MSCI Emerging Markets	3,814	2,104	81.3
iShares MSCI EMU Index Fund	1,542,276	562,950	174.0
iShares MSCI France Index Fund	495,728	596,533	-16.9
iShares MSCI Germany Index Fun	6,766,056	5,611,674	20.6
iShares MSCI Growth Index Fund	70,392	17,910	293.0
iShares MSCI Hong Kong Index F	8,994,940	6,483,487	38.7
iShares MSCI Israel Capped Inv	10,749	7,598	41.5
iShares MSCI Italy Index Fund	2,332,164	2,647,471	-11.9
iShares MSCI Japan Index Fund	18,198,769	17,427,475	4.4
iShares MSCI Japan Sm Cap	2,062	3,102	-33.5
iShares MSCI Korusai	791	1,642	-51.8

	Jan 13	Dec 30	% Chg
iShares MSCI Malaysia Index Fu	1,589,719	1,438,134	10.5
iShares MSCI Mexico Index Fund	4,996,463	4,212,447	18.6
iShares MSCI Netherlands Index	55,331	38,833	42.5
iShares MSCI New Zealand Inves	22,420	1,951	1,049.2
iShares MSCI Pacific Ex-Japan	146,103	189,489	-22.9
iShares MSCI Philippines Inves	397,957	4,454	8,834.8
iShares MSCI Poland Investable	51,784	106,637	-51.4
iShares MSCI Russia Capped Ind	155,809	148,000	5.3
iShares MSCI Singapore Index F	898,075	884,801	1.5
iShares MSCI South Africa Inde	916,038	975,259	-6.1
iShares MSCI South Korea Index	2,128,062	2,148,952	-1.0
iShares MSCI Spain Index Fund	1,530,449	1,504,128	1.7
iShares MSCI Sweden Index Fund	234,012	90,473	158.7
iShares MSCI Switzerland Index	257,499	251,449	2.4
iShares MSCI Taiwan Index Fund	11,311,864	7,595,697	48.9
iShares MSCI Thailand Index Fu	316,916	395,682	-19.9
iShares MSCI Turkey Investable	295,557	325,311	-9.1
iShares MSCI United Kingdom In	2,718,083	2,854,549	-4.8
iShares MSCI USA Index Fund	36,785	78,650	-53.2
iShares MSCI USA Minimum Volat	23,450	5,424	332.3
iShares MSCI Value Index Fund	103,710	430,529	-75.9
iShares NYSE 100 Index Fund	780	1,507	-48.2
iShares NYSE Composite Index F	3,732	846	341.1
iShares Russell 1000	8,252,977	5,788,054	42.6
iShares Russell 1000 Growth	2,844,666	2,772,869	2.6
iShares Russell 1000 Value	3,085,504	2,837,421	8.7
iShares Russell 2000	202,493,395	199,514,377	1.5
iShares Russell 2000 Growth	5,246,068	5,047,035	3.9
iShares Russell 2000 Value	3,711,524	3,516,422	5.5
iShares Russell 3000	1,608,839	2,055,779	-21.7
iShares Russell 3000 Growth	65,142	57,818	12.7
iShares Russell 3000 Value	28,901	70,254	-58.9
iShares Russell Microcap Index	569,866	588,915	-3.2
iShares Russell Midcap Growth	403,519	550,955	-26.8
iShares Russell Midcap Index F	767,630	777,039	-1.2
iShares Russell Midcap Value I	735,322	433,730	69.5
iShares Russell Top 200 Growth	75,516	59,692	26.5
iShares Russell Top 200 Index	3,107	4,289	-27.6
iShares Russell Top 200 Value	43,084	17,448	146.9
iShares S & P 100 Index Fund	2,708,778	2,347,153	15.4
iShares S & P 1500 Index Fund	57,159	11,312	405.3
iShares S & P 500 Growth Index	102,980	194,115	-46.9
iShares S & P 500 Index Fund	3,076,850	2,754,151	11.7
iShares S & P 500 Value Index	329,944	181,055	82.2
iShares S & P Aggressive Alloc	17,493	4,406	297.0
iShares S & P Asia 50	15,483	2,686	476.4
iShares S & P Cali Muni Bond	21,371	43,070	-50.4
iShares S & P Conservative All	20,215	15,967	26.6
iShares S & P Europe 350 Index	1,739,432	1,767,236	-1.6
iShares S & P Global 100 Index	36,556	33,173	10.2
iShares S & P Global Consumer	20,322	703	2,790.8
iShares S & P Global Consumer	6,355	55,660	-88.6
iShares S & P Global Energy In	239,743	162,266	47.7
iShares S & P Global Financial	153,682	153,914	-0.2
iShares S & P Global Healthcar	31,790	40,357	-21.2
iShares S & P Global Industria	16,318	1,067	1,429.3
iShares S & P Global Infrastru	37,671	8,827	326.8
iShares S & P Global Materials	108,603	106,672	1.8
iShares S & P Global Technolog	39,046	26,261	48.7

iShares S & P Global Telecommu	66,413	9,034	635.1
iShares S & P Global Utilities	48,165	17,525	174.8
iShares S & P Growth Allocatio	4,940	3,323	48.7
iShares S & P International Pr	95,024	24,816	282.9
iShares S & P MidCap 400 Growt	188,026	175,565	7.1
iShares S & P MidCap 400 Index	1,140,348	1,471,386	-22.5
iShares S & P MidCap 400 Value	170,743	94,276	81.1
iShares S & P Moderate Allocat	21,105	13,579	55.4
iShares S & P National Municip	536,206	423,022	26.8
iShares S & P North American N	477,576	487,800	-2.1
iShares S & P NY Muni	4,791	4,449	7.7
iShares S & P Short Trm Nation	41,985	51,545	-18.5
iShares S & P SmallCap 600 Gro	118,977	218,218	-45.5
iShares S & P SmallCap 600 Ind	3,166,221	3,203,276	-1.2
iShares S & P SmallCap 600 Val	248,181	249,491	-0.5
iShares S & P Target Date 2010	287	329	-12.8
iShares S & P Target Date 2020	11,484	571	1,911.2
iShares S & P Target Date 2025	719	225	219.6
iShares S & P Target Date 2030	2,553	2,099	21.6
iShares S & P Target Date 2035	1,753	587	198.6
iShares S & P Target Date 2040	2,038	2,230	-8.6
iShares S & P Target Date 2045	40	0	-8.6
iShares S & P Target Date 2050	237	100	137.0
iShares S & P Target Date Reti	321	570	-43.7
iShares S & P US Preferred Sto	783,356	753,825	3.9
iShares S & P/TOPIX 150 Index	5,285	5,334	-0.9
iShares Silver Trust	26,568,387	24,897,757	6.7
iShares TMSCI ACWI ex US Consu	511	1,724	-70.4
iShares Trust iShares S & P De	58,806	56,374	4.3
iShares Trust Target Date 2015	1,329	511	160.1
iSoftStone Holdings Limited Am	1,790,135	1,799,835	-0.5
iStar Financial Inc. 7.875% Pr	19,460	18,153	7.2
iStar Financial Inc. Common St	19,962,793	19,600,464	1.8
iStar Financial Inc. Preferred	13,260	13,391	-1.0
iStar Financial Inc. Preferred	9,427	7,339	28.5
iStar Financial Inc. Preferred	35,557	28,099	26.5
iStar Financial Inc. Series F	10,990	17,007	-35.4
Itau Unibanco Banco Holding SA	19,818,522	19,631,859	1.0
ITC Holdings Corp. Common Stoc	2,216,208	2,285,797	-3.0
ITT Corporation Common Stock N	1,449,716	1,015,598	42.7
ITT Educational Services, Inc.	11,077,133	10,268,896	7.9
Ivanhoe Mines Ltd Ordinary Sha	23,803,088	24,351,329	-2.3
J P Morgan Chase & Co Cap Se	50,965	56,666	-10.1
J P Morgan Chase & Co Capita	22,366	7,038	217.8
J P Morgan Chase & Co Deposi	179,901	190,255	-5.4
J P Morgan Chase & Co Warran	579,307	1,020,649	-43.2
J.C. Penney Company, Inc. Hold	32,436,388	30,515,969	6.3
J.M. Smucker Company (The) New	1,126,082	1,336,951	-15.8
J.P. Morgan Chase & Co. 7.00	80,569	85,517	-5.8
J.P. Morgan Chase & Co. Cap	91,726	134,617	-31.9
J.P. Morgan Chase & Co. JPMo	8,710	10,750	-19.0
J.P. Morgan Chase & Co. Pref	30,065	33,512	-10.3
J.P. Morgan Chase Capital XII	7,880	8,767	-10.1
Jabil Circuit, Inc. Common Sto	7,843,583	8,192,992	-4.3
Jacobs Engineering Group Inc.	2,966,537	3,111,547	-4.7
Jaguar Mining Inc Ordinary Sha	14,851,839	14,362,991	3.4

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	Jan 13	Dec 30	% Chg
James Hardie Industries SE NV	834	761	9.6

Janus Capital Group, Inc. Cmn	9,456,978	8,676,216	9.0
Japan Equity Fund, Inc. (The)	4,111	5,272	-22.0
Japan Smaller Capitalization F	64,450	51,918	24.1
Jarden Corporation Common Stoc	3,517,313	3,208,889	9.6
Jefferies Group, Inc. Common S	20,976,103	22,490,096	-6.7
Jefferies TR/J CRB Global Comm	9,943	7,642	30.1
Jefferies TR/J CRB Wildcatters	238	348	-31.6
JF China Region Fund, Inc. Co	5,807	2,062	181.6
JinkoSolar Holding Company Lim	5,788,427	5,569,307	3.9
JMP Group Inc Common Stock	494,498	531,154	-6.9
John Bean Technologies Corpora	801,217	844,896	-5.2
John Hancock Bank and Thrift O	437,499	399,696	9.5
John Hancock Hedged Equity &	18,575	2,762	572.5
John Hancock Income Securities	5,967	2,171	174.9
John Hancock Investors Trust C	30,025	33,429	-10.2
John Hancock Pfd Income Fund I	119,276	125,705	-5.1
John Hancock Preferred Income	119,343	158,737	-24.8
John Hancock Preferred Income	94,638	104,812	-9.7
John Hancock Premium Dividend	116,513	140,459	-17.0
John Hancock Tax Advantaged Di	20,218	48,751	-58.5
John Hancock Tax-Advantaged GI	15,267	31,687	-51.8
John Wiley & Sons, Inc. Comm	1,061,654	1,071,268	-0.9
John Wiley & Sons, Inc. Comm	18,893	18,816	0.4
Johnson & Johnson Common Sto	43,322,386	39,052,142	10.9
Johnson Controls, Inc. Common	13,864,642	11,837,049	17.1
Jones Group, Inc. (The) Common	7,374,295	7,217,142	2.2
Jones Lang LaSalle Incorporate	729,727	654,619	11.5
Journal Communications, Inc. C	1,226,139	1,653,960	-25.9
Joy Global Inc. Common Stock	2,870,156	2,896,732	-0.9
JP Morgan Chase & Co. Common	40,619,899	33,426,569	21.5
JP Morgan Chase Cap XXIV Gtd C	13,289	9,693	37.1
JPMorgan Chase & Co KEYnotes	300	425	-29.4
JPMorgan Chase Capital XIX 6.6	14,348	16,555	-13.3
JPMorgan Chase Capital XVI JP	6,568,616	5,300,550	23.9
JPMorgan Chase Capital XXIX 6.	94,545	52,513	80.0
JPMorgan Double Short US 10 Ye	299	100	199.0
JPMorgan Double Short US Long	133	133	199.0
Juniper Networks, Inc. Common	8,690,813	8,909,382	-2.5
K12 Inc Common Stock	5,001,589	5,207,877	-4.0
Kadant Inc Common Stock	283,542	312,748	-9.3
Kansas City Southern Common St	2,067,173	1,762,768	17.3
Kansas City Southern Preferred	104	51	103.9
KapStone Paper and Packaging C	1,410,944	1,615,599	-12.7
KAR Auction Services, Inc Comm	877,250	844,879	3.8
Kaydon Corporation Common Stoc	2,038,237	2,033,483	0.2
Kayne Anderson Energy Developm	11,715	25,678	-54.4
Kayne Anderson Midstream Energ	18,935	30,051	-37.0
Kayne Anderson MLP Investment	321,707	234,032	37.5
Kayne Anderson MLP Investment	877	290	202.4
Kayne Anderson Total Energy Re	54,434	18,683	191.4
KB Financial Group Inc	477,817	502,059	-4.8
KB Home Common Stock	26,969,682	26,647,148	1.2
KBR, Inc. Common Stock	794,387	1,126,327	-29.5
KBW Inc Common Stock	2,767,418	2,832,330	-2.3
Kellogg Company Common Stock	6,508,196	5,695,227	14.3
Kemet Corporation New Common S	1,394,765	1,470,411	-5.1
Kemper Corporation	385,047	483,835	-20.4
Kenexa Corporation Common Stoc	937,390	945,171	-0.8
Kennametal Inc. Common Stock	2,783,574	2,867,555	-2.9
Kennedy-Wilson Holdings Inc. C	1,124,996	1,069,745	5.2
Kenneth Cole Productions, Inc.	312,074	304,235	2.6
Key Energy Services, Inc. Comm	10,825,716	10,303,605	5.1
KeyCorp Common Stock	15,708,323	14,521,124	8.2
KeyCorp Common Stock	15,708,323	14,521,124	8.2
KEYCORP CAPITAL X 8.00	16,635	18,610	-10.6
KeyCorp Non Cumulative Perp Co	58,739	55,255	6.3

Kid Brands, Inc.	76,479	86,028	-11.1
Kilroy Realty Corporation Comm	4,121,028	4,226,827	-2.5
Kilroy Realty Corporation Pref	31,051	30,634	1.4
Kilroy Realty Corporation Pref	3,273	3,924	-16.6
Kimberly-Clark Corporation Com	6,209,044	6,213,324	-0.1
Kimco Realty Corporation Commo	18,433,417	18,864,059	-2.3
Kimco Realty Corporation Dep S	17,299	14,473	19.5
Kimco Realty Corporation Depos	52,734	41,372	27.5
Kimco Realty Corporation DEPOS	5,129	9,305	-44.9
Kinder Morgan Energy Partners,	4,736,242	4,628,498	2.3
Kinder Morgan Management, LLC	2,146,352	1,841,849	16.5
Kinder Morgan, Inc. Common Sto	28,328,834	25,501,551	11.1
Kindred Healthcare, Inc. Commo	6,008,554	6,165,144	-2.5
Kingsway Financial Services, I	56,183	67,808	-17.1
Kinross Gold Corporation Commo	6,279,472	5,343,837	17.5
Kirby Corporation Common Stock	4,454,864	4,398,831	1.3
Kite Realty Group Trust Common	1,636,345	1,727,141	-5.3
Kite Realty Group Trust PERP P	5,145	3,196	61.0
KKR & Co. L.P. Common Units	2,424,538	2,077,206	16.7
KKR Financial Holdings LLC 8.3	3,627	3,481	4.2
KKR Financial Holdings LLC Com	5,207,507	5,160,038	0.9
Knight Capital Group, Inc. Cla	8,790,541	8,864,563	-0.8
Knight Transportation, Inc. Co	3,681,913	3,528,643	4.3
Knoll, Inc. Common Stock	1,718,733	1,760,486	-2.4
Kodiak Oil & Gas Corp Common	28,689,174	30,306,512	-5.3
Kohl's Corporation Common Stoc	11,304,098	9,424,272	19.9
Konami Corporation American De	1,039	2,908	-64.3
Koninklijke Philips Electronic	3,105,321	3,608,306	-13.9
Koppers Holdings Inc. Koppers	577,986	572,702	0.9
Korea Electric Power Corporati	1,483,197	1,384,651	7.1
Korea Equity Fund, Inc. Common	87,559	88,257	-0.8
Korea Fund, Inc. (The) New Com	13,263	39,443	-66.4
Korn/Ferry International Commo	2,285,362	2,320,730	-1.5
Kosmos Energy Ltd. Common Shar	1,412,171	1,381,324	2.2
Kraft Foods Inc. Common Stock	12,557,911	12,002,003	4.6
Kraton Performance Polymers, I	1,866,280	1,558,157	19.8
Krispy Kreme Doughnuts, Inc. C	2,537,703	2,701,795	-6.1
Kroger Company (The) Common St	10,789,876	10,868,040	-0.7
Kronos Worldwide Inc Common St	4,456,749	4,072,436	9.4
KT Corporation Common Stock	1,326,973	1,425,546	-6.9
Kubota Corporation Common Stoc	88,367	79,393	11.3
K-V Pharmaceutical Company Cla	9,531,233	8,366,100	13.9
K-V Pharmaceutical Company Cla	12,862	12,535	2.6
Kyocera Corporation Common Sto	11,419	13,827	-17.4
L.S. Starrett Company (The) Co	5,171	6,431	-19.6
L-3 Communications Holdings, I	3,193,744	4,575,781	-30.2
Laboratory Corporation of Amer	4,997,260	5,259,504	-5.0
Laclede Gas Company Common Sto	893,359	964,561	-7.4
Lan Airlines S.A.	3,658,634	3,101,862	17.9

26 Jan 2012 08:42 EDT DJ NYSE Short Interest: Landauer - Marathon Oil

	Jan 13	Dec 30	% Chg
Landauer, Inc. Common Stock	307,695	302,755	1.6
Laredo Petroleum Holdings, Inc	16,555	8,031	106.1
Las Vegas Sands Corp. Common S	11,595,417	10,110,735	14.7
LaSalle Hotel Properties 7.25%	7,940	8,697	-8.7
LaSalle Hotel Properties 7.50%	3,867	3,908	-1.0
LaSalle Hotel Properties Commo	4,814,635	4,942,257	-2.6
LaSalle Hotel Properties LaSal	126	2,189	-94.2
LaSalle Hotel Properties LaSal	2,512	3,115	-19.4

Latin American Discovery Fund,	20,309	20,780	-2.3
Lazard Global Total Return and	190,657	175,410	8.7
Lazard LTD. Lazard, LTD. Class	1,312,773	1,379,255	-4.8
Lazard World Dividend & Inco	1,015	1,615	-37.2
La-Z-Boy Incorporated Common S	4,183,683	4,284,821	-2.4
LDK Solar Co. Inc. American De	26,141,725	26,529,790	-1.5
Leapfrog Enterprises Inc Commo	2,144,434	1,973,089	8.7
Lear Corporation Common Stock	1,218,440	845,255	44.2
Lee Enterprises, Incorporated	4,447,731	4,545,763	-2.2
Legg Mason, Inc. Common Stock	10,590,830	10,261,864	3.2
Leggett & Platt, Incorporate	9,091,944	6,859,160	32.6
Lehman ABS 3.50 3.50% Adjustab	818	1,071	-23.6
Lehman ABS 6.30 GS Cap I 6.30%	2,363	2,887	-18.2
Lehman ABS Corp 6.25% Bristol-	694	232	199.1
Lehman ABS Corp 7.00% Corporat	200	18	1,011.1
Lehman ABS Corp 7.70 CorTS 200	1,515	2,222	-31.8
Lehman ABS Corp Corporate Back	1,682	1,212	38.8
Lehman ABS Corporation 5.80% C	1,817	750	142.3
Lehman ABS Corporation 6.00% C	2,546	1,048	142.9
Lehman ABS Corporation 6.05% C	923	976	-5.4
Lehman ABS Corporation 6.125%	5,368	6,576	-18.4
Lehman ABS Corporation 6.25% C	253	0	-18.4
Lehman ABS Corporation 7.00% C	5,823	6,412	-9.2
Lehman ABS Corporation 7.125%	5,550	8,037	-30.9
Lehman ABS Corporation 7.75% C	200	264	-24.2
Lehman ABS Corporation 7.75% C	128	253	-49.4
Lehman ABS Corporation 8.00 Co	672	0	-49.4
Lehman ABS Corporation Common	600	84	614.3
Lehman ABS Corporation Corpora	546	0	614.3
Lender Processing Services, In	5,009,244.0	4,532,346	10.5
Lennar Corporation Class A Com	31,822,613	33,019,484	-3.6
Lennar Corporation Class B	40,474	60,406	-33.0
Lennox International, Inc. Com	1,554,910	1,252,200	24.2
Lentuo International Inc. Amer	185,838	216,780	-14.3
Leucadia National Corporation	3,660,271	3,442,592	6.3
Level 3 Communications, Inc. C	13,011,983	12,778,586	1.8
Lexington Realty Trust Pfd Se	6,764	9,080	-25.5
Lexington Realty Trust Prefer	1,363	1,011	34.8
Lexington Realty Trust Common	7,907,519	8,084,092	-2.2
Lexington Rlty Tr Preferred Se	9,659	7,879	22.6
Lexmark International, Inc. Co	5,496,543	5,603,657	-1.9
LG Display Co, Ltd AMERICAN DE	6,222,140	5,997,462	3.7
Liberty All-Star Equity Fund C	694,956	555,136	25.2
Liberty All-Star Growth Fund,	24,730	51,341	-51.8
Liberty Property Trust	4,319,270	3,600,559	20.0
Life Time Fitness Common Stock	7,949,499	8,436,995	-5.8
Limited Brands, Inc.	13,509,042	13,916,187	-2.9
LIN TV Corp Common Stock	1,060,741	1,137,836	-6.8
Lincoln National Corporation C	13,670,876	13,033,205	4.9
Lincoln National Corporation W	15,983	14,601	9.5
Lindsay Corporation Common Sto	1,371,150	1,374,462	-0.2
LinkedIn Corporation Class A C	6,904,211	5,837,707	18.3
Lions Gate Entertainment Corpo	7,690,069	6,596,050	16.6
Lithia Motors, Inc. Common Sto	2,939,684	2,872,287	2.3
Live Nation Entertainment, Inc	12,440,872	12,632,400	-1.5
Liz Claiborne, Inc. Common Sto	25,042,508	24,302,549	3.0
Lloyds Banking Group Plc 7.75%	31,836	45,573	-30.1
Lloyds Banking Group Plc Ameri	4,611,391	4,342,430	6.2
LMP Capital and Income Fund In	146,530	179,692	-18.5
LMP Corporate Loan Fund Inc Co	2,133	2,752	-22.5
LMP Real Estate Income Fund In	14,340	14,094	1.7
Lockheed Martin Corporation Co	19,341,876	18,900,651	2.3
Loews Corporation Common Stock	1,579,041	1,586,378	-0.5
Lone Pine Resources Inc. Commo	1,004,645	565,305	77.7
Lorillard, Inc Common Stock	5,877,974	5,426,390	8.3
Louisiana-Pacific Corporation	16,305,831	16,743,576	-2.6

Lowe's Companies, Inc. Common	22,571,167	23,081,711	-2.2
LRR Energy, L.P. Common Units	22,847	53,658	-57.4
LSB Industries, Inc. Common St	734,739	639,447	14.9
LSI Corporation Common Stock	12,316,302	12,227,878	0.7
LTC Properties, Inc. Common St	1,086,145	1,017,034	6.8
Luby's, Inc. Common Stock	533,165	557,507	-4.4
Lumber Liquidators Holdings, I	4,646,006	4,519,709	2.8
Luxottica Group, S.p.A. Common	150,312	149,713	0.4
Lydall, Inc. Common Stock	504,750	540,747	-6.7
LyondellBasell Industries NV O	4,228,321	4,755,688	-11.1
M & T Cap Tr IV Gtd Enhanced	2,586	4,743	-45.5
M & T Bank Corporation Common	4,249,045	3,956,781	7.4
M.D.C. Holdings, Inc. Common S	4,969,948	5,015,740	-0.9
M/I Homes, Inc. Common Stock	1,138,007	1,179,528	-3.5
M/I Homes, Inc. M/I Homes, Inc	130	130	-3.5
Macerich Company (The) Common	7,731,975	7,627,143	1.4
Mac-Gray Corporation Common St	299,394	317,389	-5.7
Mack-Cali Realty Corporation C	2,572,803	2,436,230	5.6
Macquarie Global Infrastructur	19,370	38,850	-50.1
Macquarie Infrastructure Compa	444,424	436,413	1.8
Macquarie/First Trust Global C	14,834	13,465	10.2
Macy's Inc Common Stock	14,036,326	12,628,005	11.2
Madison Strategic Sector Premi	14,080	3,807	269.8
Madison/Claymore Covered Call	11,733	6,236	88.1
Madrona Global Bond ETF	6,556	3,869	69.4
Magellan Midstream Partners L.	765,118	719,906	6.3
Magna International, Inc. Comm	2,790,080	2,802,048	-0.4
MagnaChip Semiconductor Corpor	201,887.0	145,994	38.3
Magnum Hunter Resources Corpor	30,175,202	30,785,364	-2.0
Mahanagar Telephone Nigam Ltd	211,690	236,827	-10.6
Maiden Holdings North America	3,697	1,828	102.2
Maidenform Brands, Inc. Common	1,575,783	1,389,649	13.4
Main Street Capital Corporatio	1,096,818	827,974	32.5
Malaysia Fund, Inc. (The) Comm	37,206	52,805	-29.5
Managed Duration Investment Gr	20,845	23,559	-11.5
Managed High Yield Plus Fund,	50,185	85,545	-41.3
Manitowoc Company, Inc. (The)	9,874,730	9,358,566	5.5
Manning & Napier, Inc. Class	797,130	850,370	-6.3
ManpowerGroup Common Stock	3,719,929	3,070,386	21.2
Manulife Financial Corporation	4,419,187	5,666,558	-22.0
Marathon Oil Corporation Commo	17,521,925	16,196,203	8.2

26 Jan 2012 08:42 EDT DJ NYSE Short Interest: Marathon Petroleum - Merrill Lynch Dep

	Jan 13	Dec 30	% Chg
Marathon Petroleum Corporation	4,486,034	4,414,459	1.6
Marcus Corporation (The) Commo	516,712	531,164	-2.7
Marine Products Corporation Co	397,565	425,348	-6.5
MarineMax, Inc. Common Stock	1,872,710	1,916,160	-2.3
Markel Corporation 7.50% Senio	2,648	4,843	-45.3
Markel Corporation Common Stoc	171,969	174,091	-1.2
Market Neutral Global Equity E	560	860	-34.9
Market Vectors Agribusiness ET	1,367,980	1,058,492	29.2
Market Vectors Bank and Broker	606,576	519,259	16.8
Market Vectors Biotech ETF	65,548	75,118	-12.7
Market Vectors Brazil Small-Ca	916,777	614,807	49.1
Market Vectors CEF Municipal I	2,585	20,128	-87.2
Market Vectors China ETF	3,397	1,985	71.1
Market Vectors Chinese Renminb	4,098	1,682	143.6
Market Vectors Coal ETF	375,552	390,661	-3.9
Market Vectors Colombia ETF	1,910	1,794	6.5

Market Vectors Double Long Eur	3,238	4,144	-21.9
Market Vectors Double Short Eu	17,032	27,588	-38.3
Market Vectors Egypt Index ETF	98,210	100,396	-2.2
Market Vectors Emerging Market	435,181	258,622	68.3
Market Vectors Environment Ind	1,186	102	1,062.7
Market Vectors Gaming ETF	1,531	1,534	-0.2
Market Vectors Germany Small C	207	207	-0.2
Market Vectors Global Alternat	35,317	25,352	39.3
Market Vectors Gold Miners ETF	12,411,200	10,639,554	16.7
Market Vectors Gulf States Ind	1,008	1,008	16.7
Market Vectors Hard Assets Pro	19,027	6,599	188.3
Market Vectors High Yield Muni	105,990	141,617	-25.2
Market Vectors India Small-Cap	41,366	22,251	85.9
Market Vectors Indian Rupee/US	1,268	389	226.0
Market Vectors Indonesia Index	1,130,689	1,010,959	11.8
Market Vectors Intermediate Mu	265,009	126,874	108.9
Market Vectors Investment Grad	200	226	-11.5
Market Vectors Junior Gold Min	3,082,876	1,935,186	59.3
Market Vectors LatAm Aggregate	735	1,251	-41.2
Market Vectors Latin America S	1,719	8,232	-79.1
Market Vectors Long Municipal	17,273	101,598	-83.0
Market Vectors Mortgage REIT I	11,324	21,050	-46.2
Market Vectors Oil Services ET	1,807,736	1,130,849	59.9
Market Vectors Pharmaceutical	1,113,991	767,982	45.1
Market Vectors Poland ETF	78,955	10,672	639.8
Market Vectors Pre-refunded Mu	359	3,531	-89.8
Market Vectors Rare Earth Stra	224,203	201,541	11.2
Market Vectors Renminbi Bond E	816	816	11.2
Market Vectors Retail ETF	889,699	1,220,769	-27.1
Market Vectors Russia Small-Ca	1,850	20,223	-90.9
Market Vectors Semiconductor E	1,829,051	1,226,942	49.1
Market Vectors Short Municipal	7,306	44,963	-83.8
Market Vectors Solar Energy ET	61,466	60,583	1.5
Market Vectors Steel Index ETF	134,396	109,525	22.7
Market Vectors TR Russia ETF	8,205,023	7,995,750	2.6
Market Vectors Uranium & Nuc	61,525	20,922	194.1
Market Vectors Vietnam ETF	490,610	492,626	-0.4
Market Vectors-Africa Index ET	11,115	1,709	550.4
MarkWest Energy Partners, LP C	726,936	663,210	9.6
Marriot International Common S	23,347,472	13,719,251	70.2
Marriot Vacations Worldwide Co	1,461,721	1,580,847	-7.5
Marsh & McLennan Companies,	6,609,376	6,926,115	-4.6
Martha Stewart Living Omnimedi	2,440,815	2,408,286	1.4
Martin Marietta Materials, Inc	6,607,430	6,686,514	-1.2
Masco Corporation Common Stock	10,892,341	9,218,063	18.2
MasTec, Inc. Common Stock	8,162,814	7,879,916	3.6
Mastercard Incorporated Common	1,661,167	1,598,718	3.9
Materials Select Sector SPDR	29,888,330	28,133,282	6.2
Materion Corporation	998,357	1,045,547	-4.5
Maui Land & Pineapple Compan	65,638	64,429	1.9
Maxcom Telecomunicaciones SAB	5,593	6,090	-8.2
Maximus, Inc. Common Stock	1,001,748.0	945,327	6.0
MAXIS Nikkei 225 Index Fund ET	6,499	41,174	-84.2
MaxLinear, Inc Class A Common	865,752	780,682	10.9
MBIA Inc. Common Stock	25,132,422	25,122,488	10.9
MBNA Corporation 8.125% Trust	28,832	32,511	-11.3
MBNA Corporation Tr originated	13,625	9,488	43.6
McClatchy Company (The) Common	21,608,759	20,974,885	3.0
McCormick & Company, Incorpo	3,960,698	3,711,576	6.7
McCormick & Company, Incorpo	3,909	3,939	-0.8
McDermott International, Inc.	3,420,591	3,879,337	-11.8
McDonald's Corporation Common	9,966,182	8,613,851	15.7
McGraw-Hill Companies, Inc. (T	9,580,717	10,325,889	-7.2
McKesson Corporation Common St	1,828,187	1,626,136	12.4
McMoRan Exploration Company Co	16,420,038	16,077,486	2.1
MDU Resources Group, Inc. Comm	1,895,105	1,817,808	4.3

Mead Johnson Nutrition Company	3,008,868	3,165,406	-4.9
Meadowbrook Insurance Group, I	1,949,958	1,915,331	1.8
Meadwestvaco Corporation Commo	2,104,398	1,402,828	50.0
Mechel OAO Commo	2,104,398	1,402,828	50.0
Mechel OAO American	7,144,313	7,039,780	1.5
Mechel Steel Group OAO America	104,840	112,321	-6.7
MedcoHealth Solutions Inc Comm	7,300,586	5,799,814	25.9
Media General, Inc. Class A Co	4,965,534	4,102,466	21.0
Medical Properties Trust, Inc.	4,984,438	5,189,544	-4.0
Medicis Pharmaceutical Corpora	4,559,971	6,099,185	-25.2
MEDIFAST INC Common Stock	3,489,188	3,356,924	3.9
Medley Capital Corporation Com	311,370	336,957	-7.6
Mednax, Inc. Common Stock	4,516,284	4,480,302	0.8
Medtronic Inc. Common Stock	16,753,841	15,899,579	5.4
Meidell Tactical Advantage ETF	313	1,300	-75.9
MEMC Electronic Materials, Inc	14,577,652	13,321,254	9.4
Men's Wearhouse, Inc. (The) Co	3,663,295	3,312,443	10.6
Merck & Company, Inc. Common	31,795,112	27,345,870	16.3
Mercury General Corporation Co	429,991	456,416	-5.8
Meredith Corporation Common St	8,187,029	7,020,863	16.6
Meritage Homes Corporation Com	2,875,090	2,919,858	-1.5
Meritor, Inc. Common Stock	7,960,734	7,272,125	9.5
Merrill Lynch & Co., Inc. 6.	25,651	31,546	-18.7
Merrill Lynch & Co., Inc. 6.	68,018	67,608	0.6
Merrill Lynch & Co., Inc. Me	203,634	224,295	-9.2
Merrill Lynch & Co., Inc. Pr	102,709	85,321	20.4
Merrill Lynch & Co., Inc. Pr	90,158	74,679	20.7
Merrill Lynch & Co., Inc. Pr	79,945	81,678	-2.1
Merrill Lynch & Co., Inc. St	69	169	-59.2
Merrill Lynch & Co., Inc. St	100	100	-59.2
Merrill Lynch Depositor Inc PP	1,762	3,074	-42.7
Merrill Lynch Depositor Inc PP	4,269	2,063	106.9
Merrill Lynch Depositor Inc PP	2,193	2,754	-20.4
Merrill Lynch Depositor Inc PP	1,615	300	438.3

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	Jan 13	Dec 30	% Chg
Merrill Lynch Depositor Inc Pr	6,813	8,107	-16.0
Merrill Lynch Depositor Inc Pr	82	82	-16.0
Merrill Lynch Depositor Inc Se	5,284	4,834	9.3
Merrill Lynch Depositor, Inc.	1,354	1,054	28.5
Merrill Lynch Depositor, Inc.	1,989	1,419	40.2
Merrill Lynch Depositor, Inc.	2,226	1,761	26.4
Merrill Lynch Depositor, Inc.	287	597	-51.9
Merrill Lynch Depositor, Inc.	2,065	1,477	39.8
Merrill Lynch.	2,065	1,477	39.8
Merrill Lynch St	100	100	39.8
Mesa Royalty Trust Common Stoc	1,888	1,042	81.2
Mesabi Trust Common Stock	918,301	850,779	7.9
Metals USA Holdings Corp. Comm	499,658	570,003	-12.3
Methode Electronics, Inc. Comm	1,107,659	1,133,709	-2.3
MetLife, Inc. 5.875% Sr Nt 11/	8,224	9,877	-16.7
MetLife, Inc. COM EQUITY UNIT	878,943	1,065,909	-17.5
MetLife, Inc. Common Stock	21,774,127	19,210,571	13.3
MetLife, Inc. Preferred Series	57,035	57,040	13.3
MetLife, Inc. Preferred Series	760,290	717,367	6.0
Met-Pro Corporation Common Sto	405,244	503,292	-19.5
MetroPCS Communications, Inc.	4,334,154	3,097,568	39.9
Metropolitan Health Networks,	1,200,071	1,261,151	-4.8
Mettler-Toledo International,	1,584,289	1,626,172	-2.6

Mexico Equity and Income Fund,	2,813	2,532	11.1
Mexico Equity and Income Fund,	1,677	1,683	-0.4
Mexico Fund, Inc. (The) Common	7,724	23,275	-66.8
MFA Financial, Inc.	14,581,056	14,563,065	0.1
MFA Financial, Inc. 8.50% Srs	548	240	128.3
MFC Industrial Ltd.	127,006	49,596	156.1
MFS Charter Income Trust Commo	65,860	43,783	50.4
MFS Government Markets Income	23,478	52,954	-55.7
MFS High Income Municipal Trus	25,086	37,099	-32.4
MFS Intermarket Income Trust I	4,637	5,013	-7.5
MFS Intermediate High Income F	30,203	24,880	21.4
MFS Intermediate Income Trust	77,111	117,526	-34.4
MFS Investment Grade Municipal	6,240	1,859	235.7
MFS Multimarket Income Trust C	84,957	183,152	-53.6
MFS Municipal Income Trust Com	54,986	69,300	-20.7
MFS Municipal Income Trust Com	11,162	13,012	-14.2
MFS Special Value Trust Common	5,314	881	503.2
MGIC Investment Corporation Co	39,310,749	39,287,920	0.1
MGM Resorts International Comm	38,689,226	40,166,192	-3.7
MI Developments Inc Common Sha	102,096	94,031	8.6
Michael Kors Holdings Limited	591,843	750,738	-21.2
Mid-America Apartment Communit	2,101,034	2,163,486	-2.9
Midas, Inc. Common Stock	195,544	200,623	-2.5
Miller Energy Resources, Inc.	4,661,004	4,813,278	-3.2
Miller Industries, Inc. Common	530,966	553,646	-4.1
Mindray Medical International	13,404,127	14,588,975	-8.1
Mine Safety Appliances Company	1,062,391	1,087,179	-2.3
Minerals Technologies Inc. Com	472,320	485,165	-2.6
Mississippi Power Company 5.25	1,850	1,523	21.5
Mississippi Power Company Sr N	1,138	1,238	-8.1
Mistras Group Inc Common Stock	548,453	580,766	-5.6
Mitsubishi UFJ Financial Group	2,115,455	2,423,662	-12.7
Mizuho Financial Group, Inc. S	1,083,468	902,632	20.0
MLP & Strategic Equity Fund	97,603	91,741	6.4
Mobile TeleSystems Common Stoc	4,719,487	3,500,426	34.8
Modine Manufacturing Company C	1,517,180	1,572,617	-3.5
Mohawk Industries, Inc. Common	2,534,912	2,493,870	1.6
Molina Healthcare Inc Common S	3,228,825	2,675,042	20.7
Molson Coors Brewing Company	278	263	5.7
Molson Coors Brewing Company C	2,549,001	2,170,938	17.4
Molycorp, Inc Common Stock \$0.	17,296,457	14,564,033	18.8
Molycorp, Inc PFD CONV SER A	21,782	154,257	-85.9
Moneygram International, Inc.	418,159	422,503	-1.0
Monmouth Real Estate Investmen	1,129,671	1,215,735	-7.1
Monmouth Real Estate Investmen	892	690	29.3
Monsanto Company Common Stock	9,058,141	6,958,218	30.2
Monster Worldwide, Inc. Common	12,161,079	11,504,306	5.7
Montgomery Street Income Secur	1,256	2,311	-45.7
Montpelier RE Holdings Ltd Non	21,731	17,200	26.3
Montpelier Re Holdings Ltd.	2,744,097	3,044,843	-9.9
Moody's Corporation Common Sto	15,835,356	16,113,552	-1.7
Moog Inc. Class A Common Stock	1,387,186	1,617,025	-14.2
Moog Inc. Class B Common Stock	6,910	6,815	1.4
Morgan Stanley Asia-Pacific Fu	49,811	12,657	293.5
Morgan Stanley Cap Tr III Capi	17,545	23,751	-26.1
Morgan Stanley Cap Tr IV Gtd C	74,074	122,837	-39.7
Morgan Stanley Cap Tr V Gtd Ca	108,727	102,022	6.6
Morgan Stanley Cap TR VIII GDT	310,520	279,843	11.0
Morgan Stanley Cap Trust VI Ca	61,906	45,240	36.8
Morgan Stanley Capital Trust V	158,187	242,222	-34.7
Morgan Stanley China A Share F	42,307	18,280	131.4
Morgan Stanley Common Stock	24,655,556	20,079,749	22.8
Morgan Stanley Cushing MLP Hig	113,370	104,975	8.0
Morgan Stanley Dep Shs repstg	30,005	36,083	-16.8
Morgan Stanley Eastern Europe	10,491	1,424	636.7
Morgan Stanley Emerging Market	115,452	16,572	596.7

Morgan Stanley Emerging Market	51,224	39,461	29.8
Morgan Stanley Emerging Market	3,757	1,569	139.5
Morgan Stanley Frontier Emergi	1,868	9,974	-81.3
Morgan Stanley India Investmen	26,445	19,311	36.9
MORGAN STANLEY Morgan Stanley	7,965	216	3,587.5
Morgan Stanley S & P 500 Crude	1,993	1,993	3,587.5
Morton's Restaurant Group, Inc	49,709	33,962	46.4
Morton's Restaurant Group, Inc	532	250	112.8
Mosaic Company (The) Common St	6,143,291	4,490,970	36.8
Motorola Mobility Holdings, In	10,986,582	6,319,242	73.9
Motorola Solutions, Inc. Commo	4,908,438	4,157,604	18.1
Movado Group Inc. Common Stock	493,659	527,755	-6.5
MPG Office Trust, Inc Preferre	450	450	-6.5
MPG Office Trust, Inc. Common	6,325,996	6,379,056	-0.8
MS 2.8 Mrk Participation Sec I	238	238	-0.8
MS Income Securities, Inc. Com	2,478	942	163.1
MS Structured Asset Corp MS St	2,307	2,780	-17.0
MS Structured Asset Corp MS St	1,543	346	346.0
MS Structured Asset Corp SATUR	4,233	4,120	2.7
MS Structured Asset Corp SATUR	1,760	842	109.0
MS Structured Asset Corp SATUR	2,632	85	2,996.5
MS Structured Asset Corp SATUR	1,133	1,398	-19.0
MS Structured Asset Corp. MS S	1,115	891	25.1
MS Structured Asset SATURNS GS	5,274	2,433	116.8
MSC Industrial Direct Company,	328,128	374,670	-12.4
MSCI Inc Class A Common Stock	4,660,666	4,640,449	0.4
MSCI Indonesia Investable Mark	70,994	244,256	-70.9

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	Jan 13	Dec 30	% Chg	
MSCI Ireland Capped Investable	1,618	526	207.6	
MSDW Structured Asset Corp MSD	3,807	441	763.3	
MSDW Structured Asset Corporat	2,703	1,736	55.7	
Mueller Industries, Inc. Commo	1,266,000	1,374,751	-7.9	
MUELLER WATER PRODUCTS Common	10,706,712	10,383,040	3.1	
Murphy Oil Corporation Common	4,341,360	4,044,920	7.3	
MV Oil Trust Units of Benefici	203,991	192,539	5.9	
MVC Capital, Inc. Common Stock	766,843	797,411	-3.8	
Myers Industries, Inc. Common	886,525	931,399	-4.8	
Nabors Industries Ltd.	7,080,780	6,442,916	9.9	
NACCO Industries, Inc. Common	186,958	201,304	-7.1	
Nam Tai Electronics, Inc. Comm	101,869	91,789	11.0	
National Bank of Greece SA Spo	17,601	3,347	425.9	
National City Capital Trust IV	25,596	6,455	296.5	
National City Corporation 6.62	6,157	12,427	-50.5	
National Financial Partners Co	5,402,119	5,260,207	2.7	
National Fuel Gas Company Comm	1,215,699	920,278	32.1	
National Grid Transco, PLC Nat	763,238	1,313,480	-41.9	
National Health Investors, Inc	857,138	880,901	-2.7	
National Oilwell Varco, Inc. C	10,059,820	9,142,135	10.0	
National Presto Industries, In	689,486	698,796	-1.3	
National Retail Properties Com	10,338,945	10,525,505	-1.8	
National Rural Utilities Coope	2,149	4,358	-50.7	
National Rural Utils Coop Fin	189	2,156	-91.2	
Natl Bk Greece American Deposi	2,158,801	2,104,664	2.6	
Natl Westminster Pfd Preferred	1,984	1,667	19.0	
Natural Gas Futures Contango E	236	270	-12.6	
Natural Gas Services Group, In	434,292	448,114	-3.1	
Natural Resource Partners LP L	193,954	266,539	-27.2	
Natuzzi, S.p.A.	28,597	31,076	-8.0	

Nautilus, Inc. Common Stock	347,572	315,966	10.0
Navigant Consulting, Inc. Comm	1,598,427	1,625,959	-1.7
Navios Maritime Acquisition Co	56,837	56,088	1.3
Navios Maritime Acquisition Co	75	75	1.3
Navios Maritime Acquisition Co	500	500	1.3
Navios Maritime Holdings Inc.	224,614	227,368	-1.2
Navios Maritime Partners LP Co	427,418	492,272	-13.2
Navistar International Corpora	2,769,606	2,342,783	18.2
NCI Building Systems, Inc. New	941,459	974,877	-3.4
NCR Corporation Common Stock	1,535,770	1,620,300	-5.2
Neenah Paper, Inc. Common Stoc	574,647	543,262	5.8
Nelnet, Inc. Common Stock	878,949	954,194	-7.9
NeoPhotonics Corporation Commo	557,755	593,649	-6.0
NetQin Mobile Inc. American De	1,186,240	1,085,094	9.3
Netsuite Inc Common Stock	2,930,436	3,185,570	-8.0
Neustar, Inc. Neustar, Inc. Cl	2,840,855	2,914,826	-2.5
New America High Income Fund,	8,291	87,156	-90.5
New Germany Fund, Inc. (The) C	13,872	11,030	25.8
New Mountain Finance Corporati	230,358	250,162	-7.9
New Oriental Education & Tec	4,116,677	4,167,018	-1.2
New York & Company, Inc. New	1,168,167	1,209,079	-3.4
New York Community Bancorp, In	26,481,766	18,037,092	46.8
New York Community Bancorp, In	9,239	9,039	2.2
New York Times Company (The) C	10,702,080	11,455,249	-6.6
Newcastle Investment Corporati	3,923,111	4,078,658	-3.8
Newcastle Investment Corporati	4,382	5,671	-22.7
Newcastle Investment Corporati	486	0	-22.7
Newcastle Invnt Corp New PFD Se	413	268	54.1
Newell Rubbermaid Inc. Common	4,724,909	4,621,298	2.2
Newfield Exploration Company C	3,362,222	3,041,361	10.5
NewJersey Resources Corporatio	2,022,239	2,145,782	-5.8
NewMarket Corp Common Stock	1,065,599	1,092,532	-2.5
Newmont Mining Corporation (Ho	13,909,510	13,542,561	2.7
Newpark Resources, Inc. Common	8,531,610	8,404,501	1.5
Nexen, Inc. Common Stock	3,642,514	2,478,190	47.0
Nexen, Inc. 7.35% Preferred Su	3,770	3,191	18.1
NextEra Energy Capital Holding	61,053	54,705	11.6
NextEra Energy Capital Holding	6,200	1,888	228.4
NextEra Energy Capital Inc 6.6	6,447	8,789	-26.6
NextEra Energy, Inc. Common St	9,698,982	11,222,914	-13.6
NFJ Dividend, Interest & Pre	115,814	156,083	-25.8
NGL ENERGY PARTNERS LP Common	4,862	2,163	124.8
Nidec Corporation (Nihon Densa	59,914	46,769	28.1
Nielsen Holdings N.V. Common S	2,133,976	2,063,835	3.4
Nike, Inc. Common Stock	4,009,605	3,225,585	24.3
Nippon Telegraph and Telephone	835,737	1,032,609	-19.1
Niska Gas Storage Partners LLC	203,190	144,341	40.8
NiSource Inc Common Stock	4,094,148	4,475,511	-8.5
NL Industries, Inc. Common Sto	282,971	289,601	-2.3
Noah Education Holdings Ltd. A	14,327	14,181	1.0
Noah Holdings Ltd. American De	2,286,538	2,633,175	-13.2
Noble Corporation New Common	6,060,323	5,407,552	12.1
Noble Energy Inc. Common Stock	2,976,884	2,730,141	9.0
Nokia Corporation Sponsored Am	182,899,726	147,871,251	23.7
Nomura Holdings Inc ADR Nomura	1,192,284	970,237	22.9
Noranda Aluminum Holding Corpo	1,050,479	1,210,512	-13.2
Nordic American Tankers Limite	4,199,915	4,317,155	-2.7
Nordion Inc. Common Stock	204,057	219,432	-7.0
Nordstrom, Inc. Common Stock	6,540,977	6,265,332	4.4
Norfolk Southern Corporation C	5,771,223	5,488,899	5.1
Nortel Inversora SA, ADR Commo	6,515	7,821	-16.7
North American Energy Partners	654,166	682,677	-4.2
North European Oil Royalty Tr	4,100	2,380	72.3
Northeast Utilities Common Sto	3,096,937	3,001,100	3.2
Northrop Grumman Corporation C	12,028,826	11,510,007	4.5
Northstar Realty Finance Corp.	8,388,542	8,110,942	3.4

Northstar Realty Finance Corp.	3,110	3,536	-12.0
Northstar Realty Finance Corp.	8,477	8,827	-4.0
Northwest Natural Gas Company	2,371,849	2,291,162	3.5
NorthWestern Corporation Common	974,144	1,057,753	-7.9
Novartis AG Common Stock	3,068,941	2,258,332	35.9
Novo Nordisk A/S Common Stock	490,021	448,008	9.4
NRG Energy, Inc. Common Stock	4,442,011	5,017,532	-11.5
NSTAR Common Stock	872,116	788,300	10.6
NTT DOCOMO, Inc American Depos	1,222,320	1,386,528	-11.8
Nu Skin Enterprises, Inc. Comm	4,498,881	4,216,382	6.7
Nucor Corporation Common Stock	9,225,580	9,363,583	-1.5
Nustar Energy L.P. Common Uni	297,858	294,963	1.0
Nustar GP Holdings, LLC Units	134,041	124,713	7.5
Nuveen Multi-Strategy Income	134,368	176,332	-23.8
Nuveen Arizona Dividend Advant	3,600	3,600	-23.8
Nuveen Arizona Premium Income	5,486	2,444	124.5
Nuveen Build America Bond Fund	15,313	11,122	37.7
Nuveen Build America Bond Oppo	13,624	14,358	-5.1
Nuveen California Dividend Adv	46,814	47,620	-1.7

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	Jan 13	Dec 30	% Chg
Nuveen California Dividend Adv	1,800	3,871	-53.5
Nuveen California Dividend Adv	2,121	2,321	-8.6
Nuveen California Dividend Adv	1,442	642	124.6
Nuveen California Dividend Adv	515	714	-27.9
Nuveen California Investment Q	8,959	5,698	57.2
Nuveen California Municipal Ma	4,683	2,829	65.5
Nuveen California Municipal Va	15,813	17,444	-9.3
Nuveen California Performance	12,897	16,120	-20.0
Nuveen California Premium Inco	2,800	3,600	-22.2
Nuveen California Quality Inco	10,005	26,913	-62.8
Nuveen California Select Quali	14,007	1,693	727.3
Nuveen California Select Tax-F	4,354	2,221	96.0
Nuveen Connecticut Dividend Ad	381	181	110.5
Nuveen Connecticut Dividend Ad	100	0	110.5
Nuveen Connecticut Premium Inc	2,297	1,982	15.9
Nuveen Connecticut Premium Inc	50	50	15.9
Nuveen Core Equity Alpha Fund	17,966	2,791	543.7
Nuveen Diversified Dividend an	372,787	377,565	-1.3
Nuveen Dividend Advantage Muni	8,782	21,777	-59.7
Nuveen Dividend Advantage Muni	600	51	1,076.5
Nuveen Dividend Advantage Muni	184	183	0.5
Nuveen Energy MLP Total Return	67,439	20,014	237.0
Nuveen Enhanced Municipal Valu	18,114	13,757	31.7
Nuveen Equity Premium Advantag	27,870	11,091	151.3
Nuveen Equity Premium and Grow	7,467	2,374	214.5
Nuveen Equity Premium Income F	54,113	33,740	60.4
Nuveen Equity Premium Opportun	70,678	55,590	27.1
Nuveen Floating Rate Income Fu	68,452	53,824	27.2
Nuveen Floating Rate Income Op	115,787	131,276	-11.8
Nuveen Georgia Premium Income	176	0	-11.8
Nuveen Global Government Enhan	1,298	2,185	-40.6
Nuveen Global Value Opportunit	10,403	12,109	-14.1
Nuveen Insured California Prem	18,843	23,949	-21.3
Nuveen Insured California Prem	21,550	29,654	-27.3
Nuveen Investment Quality Muni	25,264	19,405	30.2
Nuveen Maryland Dividend Advan	100	9	1,011.1
Nuveen Maryland Dividend Advan	213	1,606	-86.7
Nuveen Maryland Premium Income	10,389	3,565	191.4

Nuveen Maryland Premium Income	1,416	1,216	16.4
Nuveen Maryland Premium Income	262	262	16.4
Nuveen Massachusetts Premium I	5,483	4,452	23.2
Nuveen Massachusetts Premium I	1,105	262	321.8
Nuveen Michigan Premium Income	1,059	1,801	-41.2
Nuveen Michigan Quality Income	12,800	11,138	14.9
Nuveen Missouri Premium Income	3,954	3,154	25.4
Nuveen Mortgage Opportunity Te	17,279	7,171	141.0
Nuveen Mortgage Opportunity Te	7,129	14,680	-51.4
Nuveen Multi-Currency Short-Te	11,268	8,054	39.9
Nuveen Multi-Strategy Income a	49,690	15,702	216.5
Nuveen Municipal Advantage Fun	10,297	26,834	-61.6
Nuveen Municipal High Income O	12,482	5,886	112.1
Nuveen Municipal Income Fund,	10,625	17,428	-39.0
Nuveen Municipal Market Opport	21,588	21,307	1.3
Nuveen Municipal Opportunity F	24,993	36,563	-31.6
Nuveen Municipal Value Fund, I	55,348	59,592	-7.1
Nuveen Municipal Value Fund, I	4,051	6,375	-36.5
Nuveen New Jersey Dividend Adv	5,252	4,405	19.2
Nuveen New Jersey Dividend Adv	400	400	19.2
Nuveen New Jersey Investment Q	13,361	7,589	76.1
Nuveen New Jersey Premium Inco	6,548	13,393	-51.1
Nuveen New York AMT-Free Munic	600.0	1,901	-68.4
Nuveen New York Dividend Advan	12,361	9,109	35.7
Nuveen New York Dividend Advan	26	0	35.7
Nuveen New York Dividend Advan	1,700	1,300	30.8
Nuveen New York Investment Qua	12,024	12,450	-3.4
Nuveen New York Municipal Valu	12,431	10,624	17.0
Nuveen New York Performance PI	5,323	10,027	-46.9
Nuveen New York Premium Income	10,179	8,410	21.0
Nuveen New York Quality Income	7,784	17,042	-54.3
Nuveen New York Select Quality	10,193	12,515	-18.6
Nuveen New York Select Tax-Fre	8,505	5,447	56.1
Nuveen North Carolina Dividend	255	255	56.1
Nuveen North Carolina Premium	2,246	3,426	-34.4
Nuveen North Carolina Premium	664	664	-34.4
Nuveen North Carolina Premium	1,255	1,042	20.4
Nuveen Ohio Dividend Advantage	600	1,200	-50.0
Nuveen Ohio Quality Income Mun	4,361	6,322	-31.0
Nuveen Pennsylvania Dividend A	2,495	2,095	19.1
Nuveen Pennsylvania Dividend A	4,466	5,011	-10.9
Nuveen Pennsylvania Investment	6,805.0	5,223	30.3
Nuveen Pennsylvania Premium In	7,060	6,935	1.8
Nuveen Performance Plus Munici	50,414	36,982	36.3
Nuveen Premier Municipal Oppo	57,211	21,817	162.2
Nuveen Premier Municipal Incom	11,072	16,696	-33.7
Nuveen Premium Income Municipa	25,293	21,882	15.6
Nuveen Premium Income Municipa	17,247	15,160	13.8
Nuveen Premium Income Municipa	10,617	22,336	-52.5
Nuveen Premium Income Municipa	16,838	23,443	-28.2
Nuveen Quality Income Municipa	61,505	15,371	300.1
Nuveen Quality Municipal Fund,	23,349	46,475	-49.8
Nuveen Quality Preferred Incom	353,027	349,157	1.1
Nuveen Quality Preferred Incom	311,719	375,243	-16.9
Nuveen Quality Preferred Incom	99,032	110,206	-10.1
Nuveen Select Maturities Munic	5,656	7,666	-26.2
Nuveen Select Quality Municipa	36,902	32,973	11.9
Nuveen Select Tax Free Income	7,325	8,088	-9.4
Nuveen Select Tax Free Income	3,725	6,370	-41.5
Nuveen Select Tax Free Income	15,490	5,557	178.7
Nuveen Senior Income Fund Comm	21,848	30,114	-27.4
Nuveen Short Duration Credit O	3,758	378	894.2
Nuveen Tax-Advantaged Dividend	41,820	11,803	254.3
Nuveen Tax-Advantaged Total Re	104,563	92,705	12.8
Nuveen Texas Quality Income Mu	5,734	5,751	-0.3
Nuveen Texas Quality Income Mu	3,000	2,276	31.8

Nuveen Virginia Dividend Advan	2,663	2,500	6.5
Nuveen Virginia Premium Income	6,448	1,204	435.5
Nuveen Virginia Premium Income	1,100	2,300	-52.2
Nuveen Virginia Premium Income	189	189	-52.2
NV Energy, Inc Common Stock	1,748,295	2,194,714	-20.3
NVR, Inc. Common Stock	297,655	296,540	0.4
NYSE Euronext Common Stock	7,054,380	5,522,377	27.7
Oasis Petroleum Inc. Common St	7,994,449	7,114,129	12.4
Occidental Petroleum Corporati	6,991,187	6,932,614	0.8
Oceaneering International, Inc	3,192,773	3,398,725	-6.1
Och-Ziff Capital Management Gr	1,291,609	1,399,253	-7.7

26 Jan 2012 08:43 EDT DJ NYSE Short Interest: Ocwen Financial Corp - Pimco 15+ Year

	Jan 13	Dec 30	% Chg
Ocwen Financial Corporation NE	4,296,614	4,205,050	2.2
Office Depot, Inc. Common Stoc	29,787,246	28,222,931	5.5
Officemax Incorporated	15,666,129	14,740,227	6.3
OGE Energy Corporation Common	774,280	642,347	20.5
Oil Futures Contango ETN due J	200	200	20.5
Oil States International, Inc.	2,326,356	2,310,358	0.7
Oil-Dri Corporation Of America	190,833	198,410	-3.8
Oiltanking Partners, L.P. Comm	38,724	10,773	259.5
Old National Bancorp Capital T	5,077,920	5,195,064	-2.3
Old Republic International Cor	13,627,619	14,584,802	-6.6
Olin Corporation Common Stock	4,079,705	4,021,731	1.4
OM Group, Inc. Common Stock	1,151,187	1,169,720	-1.6
Omega Healthcare Investors, In	7,443,844	7,450,843	-0.1
Omega Protein Corporation Comm	584,213	641,051	-8.9
Omnicare, Inc. Common Stock	11,099,102	10,444,005	6.3
Omnicare, Inc. Omnicare Capita	78,424	78,367	0.1
Omnicare, Inc. Trust Preferred	54	54	0.1
Omnicom Group Inc. Common Stoc	6,655,977	6,511,474	2.2
OMNOVA Solutions Inc. Common S	1,976,746	1,986,368	-0.5
One Liberty Properties, Inc. C	395,601	393,521	0.5
OneBeacon Insurance Group, Ltd	808,011	877,757	-7.9
ONEOK Partners, L.P. Common St	2,395,209	2,638,801	-9.2
ONEOK, Inc. Common Stock	2,004,792	2,522,216	-20.5
OPKO Health Inc. Common Stock	20,164,320	19,484,866	3.5
Oppenheimer Holdings, Inc. Cla	501,449	515,898	-2.8
Orbital Sciences Corporation C	2,016,740	2,050,669	-1.7
Orbitz Worldwide, Inc. Common	1,597,251	1,536,743	3.9
Oriental Financial Group, Inc.	2,676,200	2,811,225	-4.8
Oriental Financial Group, Inc.	2,047	1,622	26.2
Oriental Financial Group, Inc.	1,192	1,300	-8.3
Orient-Express Hotels Ltd. Com	6,428,143	6,875,404	-6.5
Orion Marine Group Inc Common	1,179,829	1,271,326	-7.2
Orix Corp Ads Common Stock	60,488	55,916	8.2
Ormat Technologies, Inc. Commo	1,664,505	1,671,313	-0.4
Oshkosh Corporation Common Sto	2,442,916	3,783,511	-35.4
Overseas Shipholding Group, In	8,272,010	8,662,088	-4.5
Owens & Minor, Inc. Common S	5,556,663	5,763,062	-3.6
Owens Corning Inc Common Stock	4,265,488	3,782,395	12.8
Owens Corning Inc Warrant Seri	88,997	89,352	-0.4
Owens-Illinois, Inc. Common St	3,240,847	2,558,617	26.7
Oxford Industries, Inc. Common	1,235,501	1,336,897	-7.6
Oxford Resource Partners, LP C	44,117	65,012	-32.1
P.T. Telekomunikasi Indonesia,	245,545	142,805	71.9
PAA Natural Gas Storage, L.P.	213,094	247,959	-14.1
Pacific Drilling S.A. Common S	19,013	790,595	-97.6
Pacific Gas & Electric Co. C	6,758,789	5,355,457	26.2

Packaging Corporation of Ameri	1,636,093	1,367,496	19.6
Pall Corporation Common Stock	3,118,055	2,745,422	13.6
Pampa Energia S.A. Pampa Energ	168,175	55,587	202.5
Panasonic Corporation Common S	702,361	587,170	19.6
Pandora Media, Inc. Common Sto	9,024,803	8,980,169	0.5
Panhandle Oil and Gas Inc Comm	253,758	273,519	-7.2
PAR Technology Corporation Com	8,528	3,899	118.7
Paragon Shipping Inc. Class A	15,121	18,499	-18.3
Park Electrochemical Corporati	464,309	501,592	-7.4
Parker Drilling Company Common	4,841,155	5,354,294	-9.6
Parker-Hannifin Corporation Co	4,433,577	4,295,971	3.2
Parkway Properties, Inc. 8% Se	1,121	775	44.6
Parkway Properties, Inc. Commo	2,055,991	2,065,753	-0.5
PartnerRe Ltd. Common Stock	870,730	891,490	-2.3
PartnerRe Ltd. Pfd Ser C	29,092	33,385	-12.9
PartnerRe Ltd. PFD SER E (Berm	23,634	25,839	-8.5
PartnerRe Ltd. Preferred Serie	3,490	5,888	-40.7
Patni Computer Systems Limited	25,385	41,450	-38.8
Patriot Coal Corporation Commo	15,337,356	15,467,904	-0.8
Pax MSCI EAFE ESG Index ETF	3,933	4,868	-19.2
Pax MSCI North America ESG Ind	1,022	911	12.2
PCM Fund, Inc. Common Stock	22,674	22,979	-1.3
Peabody Energy Corporation Com	9,762,926	11,145,566	-12.4
Pearson, Plc Common Stock	611,265	631,877	-3.3
Pebblebrook Hotel Trust Common	2,654,494	2,790,068	-4.9
Pebblebrook Hotel Trust PFD SE	4,282	2,642	62.1
Pebblebrook Hotel Trust Prefer	2,538	1,356	87.2
Peco Energy Company Preferred	168	162	3.7
Peco Energy Company Preferred	183	229	-20.1
Peco Energy Company Preferred	1	114	-99.1
Peco Energy Company Preferred	11	101	-89.1
Pengrowth Energy Corporation	6,438,917	5,718,094	12.6
Penn Virginia Corporation Comm	4,083,578	4,281,022	-4.6
Penn Virginia Resource Partner	323,148	269,260	20.0
Penn West Petroleum Ltd	5,132,238	3,764,528	36.3
Pennsylvania Real Estate Inves	4,443,653	4,126,794	7.7
PennyMac Mortgage Investment T	1,108,425	1,068,843	3.7
Penske Automotive Group, Inc.	5,551,557	5,215,665	6.4
Pentair, Inc. Common Stock	6,058,907	5,720,868	5.9
Pep Boys-Manny, Moe & Jack (	5,170,280	4,942,528	4.6
PEPCO Holdings Inc Common Stoc	9,201,723	9,021,567	2.0
Pepsico, Inc. Common Stock	8,729,020	8,920,719	-2.1
Peritus High Yield ETF	10,081	11,585	-13.0
PerkinElmer, Inc. Common Stock	2,383,103	1,554,214	53.3
Permian Basin Royalty Trust Co	486,106	576,531	-15.7
Petrobras Argentina S.A. ADS	80,910	68,037	18.9
PetroChina Company Limited Com	624,472	368,303	69.6
Petroleo Brasileiro S.A.- Petr	23,267,543	21,283,529	9.3
Petroleo Brasileiro S.A.- Petr	14,567,910	12,561,707	16.0
Petroleum Resources Corporatio	429,548	412,284	4.2
Petroquest Energy Inc Common S	8,516,721	8,888,868	-4.2
Pfizer, Inc. Common Stock	63,378,480	61,293,551	3.4
Pharmaceutical Companies Commo	1,490,680	1,480,438	0.7
Pharmerica Corporation Common	2,362,010	2,412,638	-2.1
PHH Corp Common Stock	9,760,593	6,030,153	61.9
Philip Morris International In	16,634,173	16,005,886	3.9
Philippine Long Distance Telep	175,092	153,833	13.8
Phoenix Companies, Inc. (The)	7,893,954	8,112,650	-2.7
Phoenix Companies, Inc. Phoeni	284,890	298,741	-4.6
Phoenix New Media Limited Amer	51,427	62,506	-17.7
Piedmont Natural Gas Company,	4,124,484	4,323,475	-4.6
Piedmont Office Realty Trust,	10,801,525	10,921,790	-1.1
Pier 1 Imports, Inc. Common St	7,631,677	7,371,110	3.5
Pike Electric Corporation Comm	466,362	481,048	-3.1
Pilgrim's Pride Corporation Co	7,367,282	5,707,999	29.1
PIMCO 0-5 Year High Yield Corp	5,716	12,824	-55.4

PIMCO 1-3 Year US Treasury Ind	7,618	14,989	-49.2
PIMCO 1-5 Year U.S. TIPS Index	34,960	11,137	213.9
Pimco 15+ Year U.S. TIPS Index	14,151	46,319	-69.4

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	Jan 13	Dec 30	% Chg
PIMCO 25+ Year Zero Coupon U.S	13,437	26,543	-49.4
PIMCO 3-7 Year U.S. Treasury I	1,196	2,649	-54.9
Pimco 7-15 Year U.S. Treasury	1,794	1,265	41.8
Pimco Australia Bond Index Fun	17,971	9,820	83.0
PIMCO Broad U.S. TIPS Index Fu	6,570	9,703	-32.3
PIMCO Broad U.S. Treasury Inde	812	200	306.0
Pimco Build America Bond Strat	3,514	3,940	-10.8
Pimco California Municipal Inc	360,972	363,890	-0.8
PIMCO California Municipal Inc	24,780	10,405	138.2
PIMCO California Municipal Inc	26,398	18,568	42.2
PIMCO Canada Bond Index Fund E	16,433	9,451	73.9
Pimco Corporate Income Fund Co	114,067	150,447	-24.2
Pimco Corporate Opportunity Fu	226,670	205,910	10.1
PIMCO Enhanced Short Maturity	3,562	26,146	-86.4
PIMCO Germany Bond Index Fund	7,483	6,901	8.4
Pimco Global Stocksplus & In	360,535	358,144	0.7
Pimco High Income Fund Pimco H	4,675,021	4,747,670	-1.5
Pimco Income Opportunity Fund	260,236	267,984	-2.9
PIMCO Income Strategy Fund II	42,389	57,605	-26.4
PIMCO Income Strategy Fund Sha	109,781	112,029	-2.0
PIMCO Intermediate Municipal B	6,168	12,335	-50.0
Pimco Investment Grade Corpora	5,714	5,773	-1.0
PIMCO Municipal Income Fund Co	78,007	59,714	30.6
PIMCO Municipal Income Fund II	336,323	306,046	9.9
Pimco Municipal Income Fund II	75,140	36,910	103.6
PIMCO New York Municipal Incom	25,106	13,928	80.3
Pimco New York Municipal Incom	12,846	10,736	19.7
PIMCO New York Municipal Incom	10,927	5,803	88.3
Pinnacle Entertainment, Inc. C	3,288,558	3,328,977	-1.2
Pinnacle West Capital Corporat	1,294,265	1,396,557	-7.3
Pioneer Floating Rate Trust Pi	12,391	35,701	-65.3
Pioneer High Income Trust Comm	432,590	419,751	3.1
Pioneer Municipal High Income	281,585	267,960	5.1
Pioneer Municipal High Income	36,423	17,985	102.5
Pioneer Natural Resources Comp	8,504,316	7,667,837	10.9
Pioneer Southwest Energy Partn	203,682	229,189	-11.1
Piper Jaffray Companies Common	1,107,445	1,141,294	-3.0
Pitney Bowes Inc. Common Stock	32,720,916	31,548,423	3.7
Plains All American Pipeline,	1,187,919	1,075,839	10.4
Plains Exploration & Product	5,748,823	6,609,399	-13.0
Plantronics, Inc. Common Stock	3,217,552	3,640,641	-11.6
Platinum Underwriters Holdings	1,814,489	1,821,793	-0.4
Plum Creek Timber Company, Inc	12,819,410	12,568,689	2.0
PNC Bank Corp. PNC Financial S	2,553	3,041	-16.0
PNC Cap Tr E Gtd Tr Pfd Secs	36,673	81,220	-54.8
PNC Financial Services Group,	9,352,522	8,293,542	12.8
PNC Financial Services Group,	9,083	8,500	6.9
PNC Financial Services Group,	14,165	10,443	35.6
PNM Resources, Inc. (Holding C	2,694,276	3,214,751	-16.2
Polaris Industries Inc. Common	5,652,123	4,941,276	14.4
PolyOne Corporation Common Sto	3,270,199	3,441,876	-5.0
Polypore International Inc Com	9,595,490	8,381,178	14.5
Portland General Electric Co C	2,434,638	2,575,396	-5.5
Portugal Telecom SGPS, S.A. C	625,915	331,842	88.6

POSCO Common Stock	420,620	374,847	12.2
Post Properties, Inc. Common S	3,281,916	4,025,961	-18.5
Post Properties, Inc. Preference	1,528	110 1,289.1	
Potash Corporation of Saskatch	5,058,793	7,547,850	-33.0
PowerShares 1-30 Treasury Ladd	5,720	3,622	57.9
PowerShares Active Low Duratio	344	462	-25.5
PowerShares Active Mega Cap Fu	1,189	4,504	-73.6
PowerShares Active U.S. Real E	1,122	858	30.8
PowerShares Aerospace & Defe	67,012	159,420	-58.0
PowerShares Build America Bond	102,145	77,008	32.6
PowerShares Buyback Achievers	36,863	92,006	-59.9
PowerShares CEF Income Composi	153,458	110,782	38.5
PowerShares Chinese Yuan Dim S	1,963	3,565	-44.9
PowerShares Cleantech Portfoli	976	1,022	-4.5
PowerShares Convertible Securi	1,842	1,325	39.0
PowerShares DB 3X German Bund	3,173	1,707	85.9
PowerShares DB 3X Inverse Govt	5,914	3,229	83.2
PowerShares DB 3X Italian Trea	10,762	11,878	-9.4
PowerShares DB 3X Japanese Gov	3,222	2,722	18.4
PowerShares DB 3x Long 25 Year	2,220	2,446	-9.2
PowerShares DB 3X Long US Doll	13,453	2,882	366.8
PowerShares DB 3X Short 25 Yea	2,782	200	1,291.0
PowerShares DB 3X Short US Dol	200	200	1,291.0
PowerShares DB Agriculture Fun	2,997,399	1,964,876	52.5
PowerShares DB Base Metals Dou	3,333	1,129	195.2
PowerShares DB Base Metals Dou	5,188	5,353	-3.1
PowerShares DB Base Metals Fun	342,078	299,519	14.2
PowerShares DB Base Metals Lon	200	752	-73.4
PowerShares DB Base Metals Sho	2,004	3,343	-40.1
PowerShares DB Commodity Index	2,242,183	2,283,617	-1.8
PowerShares DB Crude Oil Doubl	79,002	71,632	10.3
PowerShares DB Crude Oil Long	3,515	1,580	122.5
PowerShares DB Crude Oil Short	1,549	683	126.8
PowerShares DB Energy Fund	247,418	240,506	2.9
PowerShares DB G10 Currency Ha	286,358	319,971	-10.5
PowerShares DB German Bund Fut	5,230	5,230	-10.5
PowerShares DB Gold Fund	14,374	33,686	-57.3
PowerShares DB Inverse Japanes	17,629	12,090	45.8
PowerShares DB Italian Treasur	9,144	8,590	6.4
PowerShares DB Japanese Govt B	1,950	1,500	30.0
PowerShares DB Oil Fund	265,424	287,492	-7.7
PowerShares DB Precious Metals	58,257	284,656	-79.5
PowerShares DB Silver Fund	557	1,430	-61.0
PowerShares DB US Deflation ET	2,203	1,603	37.4
PowerShares DB US Inflation ET	3,208	1,808	77.4
PowerShares DB USD Index Beari	101,060	116,414	-13.2
PowerShares DB USD Index Bulli	13,041,193	9,593,961	35.9
PowerShares Dividend Achievers	77,368	145,063	-46.7
PowerShares DWA Developed Mark	2,395	3,603	-33.5
PowerShares DWA Emerging Marke	18,019	8,329	116.3
PowerShares DWA Technical Lead	43,639	35,643	22.4
PowerShares Dynamic Banking	2,744	2,470	11.1
PowerShares Dynamic Basic Mate	471	621	-24.2
PowerShares Dynamic Biotech &	1,444	304	375.0
PowerShares Dynamic Build &	1,337	4,371	-69.4
PowerShares Dynamic Consumer D	12,198	13,690	-10.9
PowerShares Dynamic Consumer S	32,618	8,155	300.0
PowerShares Dynamic Developed	2,578	1,249	106.4
PowerShares Dynamic Energy	21,198	37,702	-43.8
PowerShares Dynamic Energy E &	465,655	471,373	-1.2
PowerShares Dynamic Financial	1,590	801	98.5

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	Jan 13	Dec 30	% Chg
PowerShares Dynamic Food & B	1,811,136	35,779	4,962.0
PowerShares Dynamic Healthcare	347	336	3.3
PowerShares Dynamic Industrial	684	938	-27.1
PowerShares Dynamic Insurance	965	1,595	-39.5
PowerShares Dynamic LargeCap G	4,933	1,792	175.3
PowerShares Dynamic LargeCap V	146,233	25,794	466.9
PowerShares Dynamic Leisure &	65,863	6,700	883.0
PowerShares Dynamic MagniQuant	500	300	66.7
PowerShares Dynamic Media	826,005	816,280	1.2
PowerShares Dynamic Networking	759	1,314	-42.2
PowerShares Dynamic Oil Servic	769,593	511,094	50.6
PowerShares Dynamic Pharmaceut	281,069	260,205	8.0
PowerShares Dynamic Retail	243,697	228,472	6.7
PowerShares Dynamic Semiconduc	5,120	7,764	-34.1
PowerShares Dynamic Software	1,554	33,774	-95.4
PowerShares Dynamic Technology	1,415	3,715	-61.9
PowerShares Dynamic Utilities	12,824	16,863	-24.0
PowerShares Emerging Markets S	131,301	427,054	-69.3
PowerShares Exchange-Traded Fu	138,654	203,986	-32.0
PowerShares Financial Preferre	486,643	360,683	34.9
PowerShares FTSE RAFI Asia Pac	825	150	450.0
PowerShares FTSE RAFI Develop	10,231	2,169	371.7
PowerShares FTSE RAFI Develop	3,639	4,805	-24.3
PowerShares FTSE RAFI Emerging	36,928	12,384	198.2
PowerShares FTSE RAFI US 1000	31,789	75,749	-58.0
PowerShares Fundamental Invest	3,295	14,004	-76.5
PowerShares Fundamental Pure L	5,862	1,796	226.4
PowerShares Fundamental Pure L	5,808	863	573.0
PowerShares Fundamental Pure L	1,528	1,254	21.9
PowerShares Fundamental Pure M	367.0	644	-43.0
PowerShares Fundamental Pure M	1,516	1,194	27.0
PowerShares Fundamental Pure M	2,507	804	211.8
PowerShares Fundamental Pure S	505	705	-28.4
PowerShares Fundamental Pure S	3,245	1,633	98.7
PowerShares Fundamental Pure S	532	348	52.9
PowerShares Global Clean Energ	639	2,831	-77.4
PowerShares Global Emerging Ma	3,607	2,527	42.7
PowerShares Global Nuclear Por	2,005	2,005	42.7
PowerShares Global Water Portf	12,793	11,995	6.7
PowerShares Golden Dragon Halt	146,980	142,876	2.9
PowerShares High Yield Corpora	182,223	235,285	-22.6
PowerShares High Yield Dividen	338,945	177,902	90.5
PowerShares Ibbotson Alternati	1,429	1,445	-1.1
PowerShares India Portfolio	902,994	548,676	64.6
PowerShares Insured CA Municip	4,288	2,948	45.5
PowerShares Insured National M	94,623	115,667	-18.2
PowerShares Insured NY Municip	4,079	22,419	-81.8
PowerShares International Corp	6,446	9,049	-28.8
PowerShares Intl Dividend Achi	567,836	109,537	418.4
PowerShares KBW Bank Portfolio	27,102	17,633	53.7
PowerShares KBW Capital Market	3,902	0	53.7
PowerShares KBW High Dividend	40,399	8,714	363.6
PowerShares KBW Insurance Port	19,171	2,250	752.0
PowerShares KBW International	325	327	-0.6
PowerShares KBW Premium Yield	2,004	314	538.2
PowerShares KBW Property & C	2,119	620	241.8
PowerShares KBW Regional Banki	8,291	9,620	-13.8
PowerShares Listed Private Equ	10,776	7,754	39.0
PowerShares Lux Nanotech Portf	1,496	1,278	17.1
PowerShares Morningstar Stockl	414	622	-33.4
PowerShares Preferred Portfoli	225,545	195,850	15.2
PowerShares RiverFront Tactica	997	984	1.3

PowerShares RiverFront Tactica	432	432	1.3
PowerShares S & P 500 BuyWrite	184,072	42,994	328.1
PowerShares S & P 500 High Bet	91,451	8,016	1,040.9
PowerShares S & P 500 High Qua	131,370	74,941	75.3
PowerShares S & P 500 Low Vola	169,829	246,490	-31.1
PowerShares VRDO Tax Free Week	6,201	44,059	-85.9
PowerShares Water Resource Por	247,333	189,790	30.3
PowerShares WilderHill Clean E	687,135	136,893	402.0
PowerShares WilderHill Progres	460	200	130.0
PowerShares XTF: Dynamic Marke	6,100	7,780	-21.6
PowerShares XTF: Dynamic OTC P	131	361	-63.7
PowerShares Zacks Micro Cap	713	799	-10.8
PP & L Corporation Common Stoc	10,114,301	9,805,800	3.1
PPG Industries, Inc. Common St	3,552,656	3,938,622	-9.8
PPL Cap Fdg Inc Senior notes	2,582	1,871	38.0
PPL Corporation Corporate Unit	436,843	136,212	220.7
PPL Corporation Corporate Unit	255,362	50,408	406.6
PPlus Tr GSC-2 Tr Ctf Fltg Rat	240.0	1,239	-80.6
PPlus Tr Series GSG 1 Tr Ctf C	3,476	3,312	5.0
PPLUS Trust 7.00% Series SPR-1	1,115	990	12.6
PPlus Trust Ser CMT-1 Tr Ctf C	150	208	-27.9
PPlus Trust Ser GSC-1 Tr Ctf C	5,300	659	704.2
PPlus Trust Series GSG-2 Tr Ct	3,236	1,877	72.4
Praxair, Inc. Common Stock	3,893,748	3,833,120	1.6
Precision Castparts Corporatio	1,918,476	1,538,423	24.7
Precision Drilling Corporation	1,834,276	1,721,032	6.6
Preferred Plus Trust (Ser CZN)	1,269	2,554	-50.3
Preferred Plus Trust (Ser LMG)	2,083	2,247	-7.3
Preferred Plus Trust Ser CTR-1	247	1,201	-79.4
Preferred Plus Trust Ser QWS 2	128.0	929	-86.2
Preferred Plus Trust Series LM	3,806	820	364.1
PreferredPlus Tr Ser UPC 1 Tr	2,459	3,665	-32.9
PreferredPlus Trust Ser FAR 1	359	635	-43.5
Premier Bancshares, Inc. Prefs	304	148	105.4
Premiere Global Services Inc	1,294,238	1,382,290	-6.4
Prestige Brand Holdings, Inc.	1,894,011	2,077,088	-8.8
Pretium Resources, Inc. Ordina	245,075	231,775	5.7
Primerica, Inc. Common Stock	1,231,049	1,264,978	-2.7
Primero Mining Corp. New Comm	73,172	80,141	-8.7
Primus Telecommunications Grou	31,133	33,103	-6.0
Principal Financial Group Inc	5,662,435	5,975,102	-5.2
Principal Financial Group, Inc	10,781	6,064	77.8
ProAssurance Corporation Commo	922,260	925,160	-0.3
Procter & Gamble Company (Th	29,471,170	26,218,342	12.4
Progress Energy, Inc. Common S	1,964,182	2,401,300	-18.2
Progressive Corporation (The)	5,957,145	7,989,895	-25.4
Progressive Waste Solutions Lt	81,818	110,632	-26.0
ProLogis, Inc 6.75% Preferred	2,522	2,577	-2.1
ProLogis, Inc 6.75% Series R C	7,014	6,430	9.1
ProLogis, Inc 6.85% Series P C	2,651	3,818	-30.6
ProLogis, Inc Pfd Series L 6.5	2,985	847	252.4
ProLogis, Inc. 6.75% Series S	4,767	5,677	-16.0
ProLogis, Inc. Common Stock	11,785,487	11,719,046	0.6

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: ProLogis, Inc. - ProShares UltraShort

	Jan 13	Dec 30	% Chg
ProLogis, Inc. Preferred Serie	1,741	92	1,792.4
Promotora De Informaciones SA	1,028,270	1,093,205	-5.9
Promotora de Informaciones, S.	148,160	126,038	17.6
PROS Holdings, Inc. Common Sto	692,276	717,903	-3.6

ProShares Credit Suisse 130/30	4,100	4,245	-3.4
ProShares Hedge Replication ET	2,524	2,373	6.4
ProShares RAFI Long Short ETF	628	971	-35.3
ProShares Short 20+ Year Treas	25,771	27,861	-7.5
ProShares Short 7 10 Year Trea	79,103	67,998	16.3
ProShares Short Dow30	40,244	450,936	-91.1
ProShares Short Financials	51,337	53,357	-3.8
ProShares Short FTSE China 25	7,875	250	3,050.0
ProShares Short High Yield	20,397	13,337	52.9
ProShares Short Investment Gra	15,750	15,980	-1.4
ProShares Short KBW Regional B	890	105	747.6
ProShares Short MidCap400	54,372	3,389	1,504.4
ProShares Short MSCI EAFE	153,229	15,027	919.7
ProShares Short MSCI Emerging	150,253	3,105	4,739.1
ProShares Short Oil & Gas	3,007	1,111	170.7
ProShares Short QQQ	151,305	151,519	-0.1
ProShares Short Real Estate	4,468	4,468	-0.1
ProShares Short Russell2000	188,591	38,026	396.0
ProShares Short <b>S &amp; P500</b>	309,004	490,552	-37.0
ProShares Short SmallCap600	3,918	6,623	-40.8
ProShares Short VIX Short Term	2,447	17,661	-86.1
ProShares Trust Ultra VIX Shor	96,138	180,513	-46.7
ProShares Trust VIX Mid-Term F	25,209	26,777	-5.9
ProShares Trust VIX Short-Term	631,096	639,542	-1.3
ProShares Ultra 20+ Year Treas	51,036	33,216	53.6
ProShares Ultra 7-10 Year Trea	13,173	13,021	1.2
ProShares Ultra Basic Material	109,416	89,497	22.3
ProShares Ultra Consumer Goods	8,028	6,051	32.7
ProShares Ultra Consumer Servi	1,355	1,031	31.4
ProShares Ultra DJ UBS Natural	16,046	3,010	433.1
ProShares Ultra DJ-AIG Commodi	6,740	899	649.7
ProShares Ultra DJ-AIG Crude O	1,577,820	1,348,112	17.0
ProShares Ultra Dow30	117,007	144,950	-19.3
ProShares Ultra Euro	28,498	43,422	-34.4
ProShares Ultra Financials	1,065,521	817,642	30.3
ProShares Ultra FTSE China 25	36,123	18,910	91.0
ProShares Ultra Gold	64,499	51,138	26.1
ProShares Ultra Health Care	45,875	12,493	267.2
ProShares Ultra High Yield ETF	4,782	4,547	5.2
ProShares Ultra Industrials	22,697	24,737	-8.2
ProShares Ultra Investment Gra	527	222	137.4
ProShares Ultra KBW Regional B	6,324	4,683	35.0
ProShares Ultra MidCap400	9,777	33,621	-70.9
ProShares Ultra MSCI Brazil	9,121	23,762	-61.6
ProShares Ultra MSCI EAFE	8,365	3,776	121.5
ProShares Ultra MSCI Emerging	14,312	12,085	18.4
ProShares Ultra MSCI Europe	9,138	8,322	9.8
ProShares Ultra MSCI Japan	9,731	4,831	101.4
ProShares Ultra MSCI Mexico In	555	300	85.0
ProShares Ultra MSCI Pacific e	18,768	12,608	48.9
ProShares Ultra Oil & Gas	351,297	329,961	6.5
ProShares Ultra QQQ	1,008,813	746,234	35.2
ProShares Ultra Real Estate	570,354	586,516	-2.8
ProShares Ultra Russell MidCap	6,901	2,332	195.9
ProShares Ultra Russell MidCap	3,035	2,039	48.8
ProShares Ultra Russell1000 Gr	12,821	9,053	41.6
ProShares Ultra Russell1000 Va	7,568	8,934	-15.3
ProShares Ultra Russell2000	296,968	502,054	-40.8
ProShares Ultra Russell2000 Gr	12,041	9,562	25.9
ProShares Ultra Russell2000 Va	22,021	17,495	25.9
ProShares Ultra Russell3000	696	573	21.5
ProShares Ultra <b>S &amp; P500</b>	1,409,475	1,659,135	-15.0
ProShares Ultra Semiconductors	53,501	41,656	28.4
ProShares Ultra Silver	5,398,460	5,365,366	0.6
ProShares Ultra SmallCap600	23,063	24,971	-7.6
ProShares Ultra Technology	13,721	10,656	28.8

ProShares Ultra Telecommunicat	6,180	2,680	130.6
ProShares Ultra Utilities	11,689	9,391	24.5
ProShares Ultra Yen	2,086	4,082	-48.9
ProShares UltraPro Dow30	35,000	59,578	-41.3
ProShares UltraPro Russell2000	102,512	122,700	-16.5
ProShares UltraPro S & P 500	472,824	346,722	36.4
ProShares UltraPro Short Russe	247,309	281,853	-12.3
ProShares UltraPro Short S & P	2,530,171	1,638,611	54.4
ProShares UltraShort 3 7 Year	300	137	119.0
ProShares UltraShort Basic Mat	419,029	193,473	116.6
ProShares UltraShort Consumer	7,065	2,329	203.3
ProShares UltraShort Consumer	48,149	26,698	80.3
ProShares UltraShort DJ UBS Na	3,501	3,721	-5.9
ProShares UltraShort DJ-AIG Co	3,097	2,049	51.1
ProShares UltraShort DJ-AIG Cr	216,542	330,102	-34.4
ProShares UltraShort Dow30	580,266	585,290	-0.9
ProShares UltraShort Euro	1,289,339	737,234	74.9
ProShares UltraShort Financial	740,352	813,760	-9.0
ProShares Ultrashort FTSE Chin	312,163	338,837	-7.9
ProShares UltraShort Gold	373,755	495,069	-24.5
ProShares UltraShort Health Ca	12,484	11,802	5.8
ProShares UltraShort Industria	36,936	29,591	24.8
ProShares UltraShort Lehman 20	10,242,367	10,025,864	2.2
ProShares UltraShort Lehman 7-	160,527	148,568	8.0
ProShares UltraShort MidCap400	29,729	36,384	-18.3
ProShares UltraShort MSCI Braz	47,081	23,332	101.8
ProShares UltraShort MSCI EAFE	32,427	24,416	32.8
ProShares UltraShort MSCI Emer	312,979	313,832	-0.3
ProShares UltraShort MSCI Euro	135,768	63,848	112.6
ProShares UltraShort MSCI Japa	48,036	59,902	-19.8
ProShares UltraShort MSCI Mexi	220	436	-49.5
ProShares UltraShort MSCI Paci	11,077	6,739	64.4
ProShares UltraShort Oil & G	721,416	721,700	64.4
ProShares UltraShort QQQ	517,322	325,237	59.1
ProShares UltraShort Real Esta	592,105	594,744	-0.4
ProShares UltraShort Russell M	6,843	1,213	464.1
ProShares UltraShort Russell M	1,521	662	129.8
ProShares UltraShort Russell10	27,761	15,051	84.4
ProShares UltraShort Russell10	523	873	-40.1
ProShares UltraShort Russell20	198,707	171,972	15.5
ProShares UltraShort Russell20	2,497	1,178	112.0
ProShares UltraShort Russell20	14,729	15,475	-4.8
ProShares UltraShort Russell30	3,702	4,702	-21.3
ProShares UltraShort <b>S &amp; P500</b>	7,593,801	7,783,442	-2.4
ProShares UltraShort Semicondu	11,877	10,516	12.9

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: ProShares UltraShort - Redwood Trust

	Jan 13	Dec 30	% Chg
ProShares UltraShort Silver	2,484,277	2,741,758	-9.4
ProShares UltraShort SmallCap6	12,176	8,833	37.8
ProShares UltraShort Technolog	12,854	16,709	-23.1
ProShares UltraShort Telecommu	7,904	4,427	78.5
ProShares UltraShort TIPS	497	474	4.9
ProShares UltraShort Utilities	23,231	9,165	153.5
ProShares UltraShort Yen New	55,040	225,355	-75.6
Prosperity Bancshares, Inc. Co	6,100,716	6,048,035	0.9
Protective Life Corporation 8.	28,103	4,724	494.9
Protective Life Corporation Ca	6,007.0	4,168	44.1
Protective Life Corporation Co	4,338,647	4,249,020	2.1
Protective Life Corporation Gt	5,469	4,721	15.8

Protective Life Corporation PL	260	1,095	-76.3
Protective Life Corporation PL	2,281	3,776	-39.6
Provident Energy Ltd. Ordinary	759,482	734,111	3.5
Provident Financial Services,	2,022,576	2,188,267	-7.6
Provident New York Bancorp Com	852,335	934,486	-8.8
Prudential Financial Inc Jr Su	8,307	6,782	22.5
Prudential Financial Inflation	395	177	123.2
Prudential Financial, Inc. Com	6,097,851	6,450,253	-5.5
Prudential Public Limited Comp	453,236	439,945	3.0
Prudential Public Limited Comp	23,411	32,826	-28.7
Prudential Public Limited Comp	5,494	4,042	35.9
PS Business Parks, Inc. Common	609,247	589,081	3.4
PS Business Parks, Inc. Deposi	1,255	1,133	10.8
PS Business Parks, Inc. Deposi	856	1,333	-35.8
PS Business Parks, Inc. Deposi	5,094	5,186	-1.8
PS Business Parks, Inc. Deposi	1,396	705	98.0
PS Business Parks, Inc. Deposi	8,672	10,287	-15.7
PS Business Parks, Inc. Deposi	2,239	2,868	-21.9
PT Indosat TBK American Deposi	7,591	6,631	14.5
Public Service Enterprise Grou	4,352,004	3,902,813	11.5
Public Storage Depositary Sha	8,993	7,886	14.0
Public Storage Depositary Sha	5,421	7,093	-23.6
Public Storage Common Stock	2,821,644	3,011,322	-6.3
Public Storage DEP SH REPSTG P	143,405	0	-6.3
Public Storage Dep Shs 6.125%	4,309	5,778	-25.4
Public Storage Depositary Sh r	9,845	6,790	45.0
Public Storage Depositary Shar	15,625	17,064	-8.4
Public Storage Depositary Shar	4,610	7,339	-37.2
Public Storage Depositary Shar	4,008	6,451	-37.9
Public Storage Depositary Shar	9,748	13,200	-26.2
Public Storage Depositary Shar	16,985	15,792	7.6
Public Storage Depositary Shar	12,884	12,916	-0.2
Public Storage DEPOSITARY SHS	82,881	131,355	-36.9
Public Storage DEPOSITARY SHS	20,449	38,435	-46.8
Public Storage Depository Sh R	8,897	23,392	-62.0
Public Storage Depository Shar	4,007	4,678	-14.3
Public Storage Public Storage	8,287	9,199	-9.9
Pulse Electronics Corporation	2,944,026	3,030,916	-2.9
PulteGroup, Inc. Common Stock	32,412,339	29,110,196	11.3
PulteGroup, Inc. Sr Nt	15,626	7,808	100.1
Putnam High Income Securities	25,051	24,083	4.0
Putnam Managed Municipal Incom	5,526	14,065	-60.7
Putnam Master Intermediate Inc	34,817	30,903	12.7
Putnam Municipal Opportunities	35,512	27,031	31.4
Putnam Premier Income Trust Co	19,386	28,798	-32.7
PVH Corp. Common Stock	2,181,798	1,855,683	17.6
Pyxis Credit Strategies Fund	87,748	53,657	63.5
Pzena Investment Management In	373,598	397,578	-6.0
QEP Resources, Inc. Common Sto	4,000,420	3,116,743	28.4
Qiao Xing Mobile Communication	8,370	9,080	-7.8
Qihoo 360 Technology Co. Ltd.	8,130,161	6,779,649	19.9
QR Energy, LP Common Units rep	151,753	183,086	-17.1
Quad Graphics, Inc Class A Com	3,321,501	3,259,346	1.9
Quaker Chemical Corporation Co	475,161	486,560	-2.3
Quanex Building Products Corpo	1,573,869	1,503,648	4.7
Quanta Services, Inc. Common S	3,479,337	3,979,257	-12.6
QuantShares U.S. Market Neutra	200	200	-12.6
QuantShares U.S. Market Neutra	200	200	-12.6
QuantShares U.S. Market Neutra	331	330	0.3
QuantShares U.S. Market Neutra	200	200	0.3
QuantShares U.S. Market Neutra	11,448	11,538	-0.8
QuantShares U.S. Market Neutra	200	200	-0.8
Quantum Corporation Common Sto	8,141,615	8,609,861	-5.4
Quest Diagnostics Incorporated	5,225,926	6,056,677	-13.7
Questar Corporation Common Sto	2,365,328	2,172,579	8.9
Quicksilver Resources Inc. Com	20,084,719	19,327,764	3.9

Quiksilver, Inc. Common Stock	5,477,285	5,652,020	-3.1
Qwest Corporation 7.375% Notes	170,494	117,169	45.5
Qwest Corporation 7.50% Notes	5,559	25,315	-78.0
Rackspace Hosting, Inc Common	10,237,205	10,386,609	-1.4
Radian Group Inc. Common Stock	28,931,800	26,121,582	10.8
Radioshack Corporation Common	16,309,129	14,883,340	9.6
RailAmerica, Inc. Common Stock	2,080,890	2,069,740	0.5
RAIT Financial Trust 7.75% Se	10,476	11,500	-8.9
RAIT Financial Trust 8.375% Se	3,145	2,794	12.6
RAIT Financial Trust 8.875% Se	3,692	1,518	143.2
RAIT Financial Trust New Commo	5,182,748	5,963,873	-13.1
Ralcorp Holdings, Inc. Common	474,709	397,353	19.5
Ralph Lauren Corporation Commo	2,879,446	2,388,672	20.5
Ramco-Gershenson Properties Tr	2,635,088.0	2,565,802	2.7
Ramco-Gershenson Properties Tr	9,110	7,760	17.4
Range Resources Corporation Co	3,834,372	3,681,499	4.2
Raymond James Financial, Inc.	2,304,210	2,282,374	1.0
Rayonier Inc. REIT Common Stoc	4,222,692	3,632,919	16.2
Raytheon Company Common Stock	5,525,434	5,450,068	1.4
RBS Capital Funding Trust V	43,634	41,609	4.9
RBS Capital Funding Trust VI	1,695	3,109	-45.5
RBS Capital Funding Trust VII	23,181	29,326	-21.0
RBS Global Big Pharma Exchange	6,310	4,458	41.5
RBS Gold Trendpilot Exchange T	2,742	10,690	-74.3
RBS NASDAQ 100 Trendpilot ETN	1,236	1,236	-74.3
RBS Oil Trendpilot ETN	400	2,070	-80.7
RBS US Large Cap Trendpilot ET	22,033	2,203	900.1
RBS US Mid Cap Trendpilot ETN	29,509	13,796	113.9
RCM Strategic Global Governmen	270,795	257,710	5.1
RealD Inc Common Stock	5,286,324	5,018,642	5.3
Realty Income Corporation 7.37	6,942	8,795	-21.1
Realty Income Corporation Comm	5,960,804	6,198,555	-3.8
Realty Income Corporation Mont	16,407	14,698	11.6
Red Hat, Inc. Common Stock	4,298,703	2,762,665	55.6
Red Lion Hotels Capital Trust	99	118	-16.1
Red Lions Hotels Corporation C	450,475	473,607	-4.9
Redwood Trust, Inc. Common Sto	4,066,739	4,124,625	-1.4

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: Reed Elsevier NV - Rydex Russell 2000

	Jan 13	Dec 30	% Chg
Reed Elsevier NV American Depo	50,285	49,867	0.8
Reed Elsevier NV PLC New ADS	128,554	96,793	32.8
Regal Beloit Corporation Commo	2,885,206	2,745,776	5.1
Regal Entertainment Group Clas	21,720,988	18,415,403	18.0
Regency Centers Corporation 7.	2,643	3,350	-21.1
Regency Centers Corporation 7.	6,119	6,690	-8.5
Regency Centers Corporation Co	8,341,793	7,968,596	4.7
Regency Centers Corporation Pr	42,849	4,880	778.1
Regency Energy Partners LP Com	436,164	449,294	-2.9
Regions Financial Corporation	20,427,124	21,631,143	-5.6
Regions Fing Tr III Tr Pfd Sec	19,281	18,216	5.8
Regis Corporation Common Stock	8,359,095	8,127,444	2.9
Reinsurance Group of America,	559,038	572,766	-2.4
Reliance Steel & Aluminum Co	1,582,496	1,524,460	3.8
RenaissanceRe Holdings Ltd. 6.	27,651	45,712	-39.5
RenaissanceRe Holdings Ltd. 6.	6,085	36,723	-83.4
RenaissanceRe Holdings Ltd. Co	1,749,171	2,087,637	-16.2
Renosola Ltd. Common Shares of	4,645,716	4,410,997	5.3
Renren Inc. American Depositar	9,791,762	7,963,775	23.0
Rentech Nitrogen Partners, L.P	58,671	33,614	74.5

Republic Services, Inc. Common	4,391,743	4,047,596	8.5
ResMed Inc. Common Stock	8,167,359	7,993,523	2.2
Resolute Energy Corporation Co	8,100,185	7,810,319	3.7
Resolute Energy Corporation Wa	24,717	22,042	12.1
Resource Capital Corp. Resourc	3,484,801	3,480,453	0.1
RevenueShares ADR	5,822.0	1,170	397.6
RevenueShares Financials Secto	378	607	-37.7
RevenueShares Large Cap	4,112	1,065	286.1
RevenueShares Mid Cap	247	245	0.8
RevenueShares Navallier Overal	227	229	-0.9
RevenueShares Small Cap	2,237	356	528.4
Revlon, Inc. New Common Stock	433,842	466,358	-7.0
REX American Resources Corpora	190,287	207,026	-8.1
Reynolds American Inc Common S	6,378,673	5,642,869	13.0
Rhino Resource Partners LP Com	31,861	31,534	1.0
Rio Tinto Plc Common Stock	10,234,500	10,687,881	-4.2
Ritchie Bros. Auctioneers Inco	10,356,091	10,205,622	1.5
Rite Aid Corporation Common St	51,671,726	50,365,501	2.6
RLI Corp. Common Stock	1,581,141	1,558,523	1.5
RLJ Lodging Trust Common Share	1,414,201	1,482,577	-4.6
Roadrunner Transportation Syst	277,688	289,180	-4.0
Robbins & Myers, Inc. Common	1,212,417.0	1,395,610	-13.1
Robert Half International Inc.	7,966,402	8,489,760	-6.2
Rock-Tenn Company Common Stock	1,976,797	1,849,097	6.9
Rockwell Automation, Inc. Comm	2,298,587	2,526,151	-9.0
Rockwell Collins, Inc. Common	7,769,554	7,936,264	-2.1
Rockwood Holdings, Inc. Common	2,187,785	2,192,836	-0.2
Rogers Communication, Inc. Com	20,422,855	20,447,006	-0.1
Rogers Corporation Common Stoc	826,921	988,897	-16.4
Rollins, Inc. Common Stock	2,172,619	2,259,969	-3.9
Roper Industries, Inc. Common	3,535,641	3,378,311	4.7
Rose Rock Midstream, L.P. Comm	6,901	18,857	-63.4
Rosetta Stone Rosetta Stone, I	2,637,407	2,663,980	-1.0
Rouse Properties, Inc. Common	141,540	0	-1.0
Rowan Companies, Inc. Common S	4,940,299	4,163,435	18.7
Royal Bank Of Canada Common St	17,386,107	18,348,841	-5.2
Royal Bank of Scotland Group P	1,997,702.0	1,700,903	17.4
Royal Bank of Scotland Group P	417,929	443,813	-5.8
Royal Bank of Scotland Group P	28,747	23,017	24.9
Royal Bank of Scotland Group P	49,565	43,858	13.0
Royal Bank of Scotland Group P	12,344	8,983	37.4
Royal Bank of Scotland Group P	67,720	50,905	33.0
Royal Bank of Scotland Group P	240,067	239,997	33.0
Royal Bank of Scotland Group P	11,584	11,216	3.3
Royal Bank of Scotland Group P	89,858	66,067	36.0
Royal Bank of Scotland Group P	174,957	176,717	-1.0
Royal Bank of Scotland Group P	90,567	90,146	0.5
Royal Caribbean Cruises Ltd. C	7,093,046	6,259,563	13.3
Royal Dutch Shell PLC Royal Du	2,591,418	2,623,956	-1.2
Royal Dutch Shell PLC Royal Du	3,926,735	3,939,755	-0.3
Royce Focus Trust Inc 6.00% Cu	9,076	9,125	-0.5
Royce Micro-Cap Trust, Inc. Co	49,285	50,795	-3.0
Royce Micro-Cap Trust, Inc. Pr	788	616	27.9
Royce Value Trust, Inc. 5.90%	2,807	3,731	-24.8
Royce Value Trust, Inc. Common	38,803	32,683	18.7
RPC, Inc. Common Stock	6,976,095	7,703,255	-9.4
RPM International Inc. Common	3,282,118	3,223,693	1.8
RSC Holdings Inc. RSC Holdings	6,317,323	6,163,694	2.5
RTI International Metals, Inc.	5,656,888	5,286,777	7.0
Ruby Tuesday, Inc. Common Stoc	5,159,703	5,087,235	1.4
Ruddick Corporation Common Sto	2,686,815	2,738,455	-1.9
Russell 1000 High Beta ETF	411	2,657	-84.5
Russell 1000 High Momentum ETF	1,071.0	21,852	-95.1
Russell 1000 High Volatility E	10	10	-95.1
Russell 1000 Low Beta ETF	10,014	8,865	13.0
Russell 1000 Low Volatility ET	4,411	7,047	-37.4

Russell 2000 High Beta ETF	806	305	164.3
Russell 2000 High Momentum ETF	475	701	-32.2
Russell 2000 Low Volatility ET	409	697	-41.3
Russell Aggressive Growth ETF	211	219	-3.7
Russell Consistent Growth ETF	1,126	45,419	-97.5
Russell Contrarian ETF	430	402	7.0
Russell Developed ex US High M	2,071	1,035	100.1
Russell Developed ex US Low Be	541	641	-15.6
Russell Developed ex US Low Vo	1,367	3,026	-54.8
Russell Equity Income ETF	1,540	1,530	0.7
Russell Exchange Traded Funds	239	3,014	-92.1
Russell Growth at a Reasonable	12,631	19,576	-35.5
Russell Low P E ETF	11,459	12,016	-4.6
Ryder System, Inc. Common Stoc	855,458	921,097	-7.1
Rydex 2x S & P 500 ETF	4,681	8,305	-43.6
Rydex CurrencyShares Australia	1,432,269	1,164,430	23.0
Rydex CurrencyShares British P	110,945	103,560	7.1
Rydex CurrencyShares Canadian	516,534	511,402	1.0
Rydex CurrencyShares Euro Curr	5,339,149	4,835,666	10.4
Rydex CurrencyShares Japanese	820,459	499,707	64.2
Rydex CurrencyShares Mexican P	42,929	53,005	-19.0
Rydex CurrencyShares Swedish K	8,795	8,860	-0.7
Rydex CurrencyShares Swiss Fra	336,586	388,656	-13.4
Rydex Inverse 2x S & P 500 ETF	15,032	17,141	-12.3
Rydex MSCI All Country World (	1,208	481	151.1
Rydex MSCI EAFE Equal Weight E	254	243	4.5
Rydex MSCI Emerging Markets Eq	20,357	11,000	85.1
Rydex Russell 1000 Equal Weigh	263	1,925	-86.3
Rydex Russell 2000 Equal Weigh	3,668	3,411	7.5

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: Rydex Russell Midcap - Simcere Pharma

	Jan 13	Dec 30	% Chg
Rydex Russell Midcap Equal Wei	18,751	206	9,002.4
Rydex Russell Top 50 ETF	1,164	13,001	-91.0
Rydex S & P 500 Pure Growth ET	7,454	3,120	138.9
Rydex S & P 500 Pure Value ETF	547	993	-44.9
Rydex S & P Equal Weight Consu	7,694	7,282	5.7
Rydex S & P Equal Weight Consu	32,704.0	26,977	21.2
Rydex S & P Equal Weight Energ	5,831	1,373	324.7
Rydex S & P Equal Weight ETF	307,283	386,466	-20.5
Rydex S & P Equal Weight Finan	4,176	215	1,842.3
Rydex S & P Equal Weight Healt	630,218	1,070,680	-41.1
Rydex S & P Equal Weight Indus	30,160	245	12,210.2
Rydex S & P Equal Weight Mater	1,809	1,255	44.1
Rydex S & P Equal Weight Techn	9,630	944	920.1
Rydex S & P Equal Weight Utili	16,286	5,223	211.8
Rydex S & P MidCap 400 Equal W	2,200	1,608	36.8
Rydex S & P Midcap 400 Pure Gr	9,970	3,124	219.1
Rydex S & P Midcap 400 Pure Va	312	1,657	-81.2
Rydex S & P SmallCap 600 Equal	1,622	200	711.0
Rydex S & P Smallcap 600 Pure	3,665	32,550	-88.7
Rydex S & P Smallcap 600 Pure	54,012	55,676	-3.0
Ryland Group, Inc. (The) Commo	6,395,176	6,286,074	1.7
Sabine Royalty Trust Common St	5,350	4,153	28.8
Safe Bulkers, Inc Common Stock	268,597	216,022	24.3
Safeguard Scientifics, Inc. Ne	1,707,361	1,753,049	-2.6
Safety First Trust Principal-P	274	200	37.0
Safety First Trust Principal-P	1,260	460	173.9
Safety First Trust Principal-P	100	0	173.9
Safety First Trust Principal-P	100	100	173.9

Safety First Trust Safety Fir	100	100	173.9
Safety First Trust Safety Fir	190	490	-61.2
Safety First Trust Series 2009	619	721	-14.1
Safeway Inc. Common Stock	41,856,616	41,651,366	0.5
SAIC Inc Common Stock	8,956,761	8,296,179	8.0
Saks Incorporated Common Stock	36,577,639	33,337,925	9.7
Salesforce.com Inc Common Stoc	14,271,855	13,714,908	4.1
Salient MLP and Energy Infrac	38,497	33,351	15.4
Sally Beauty Holdings, Inc. (N	2,426,432	2,449,365	-0.9
San Juan Basin Royalty Trust C	891,652	613,673	45.3
Sanchez Energy Corporation Com	668,229	570,654	17.1
Sandridge Energy Inc. Common S	38,335,383	37,058,630	3.4
SandRidge Mississippian Trust	109,853	151,511	-27.5
SandRidge Permian Trust Common	40,536	23,890	69.7
Sanofi American Depositary Sha	1,713,097	1,823,597	-6.1
Santander Finance Preferred SA	6,358	8,387	-24.2
Santander Holdings USA, Inc. D	13,062	3,706	252.5
SAP AG ADS	2,945,959	2,658,733	10.8
Sappi Limited Common Stock	24,778	24,982	-0.8
Sara Lee Corporation Common St	10,225,977	7,171,869	42.6
Saratoga Investment Corp New	4,499	3,894	15.5
Sasol Ltd. American Depositary	197,715	181,670	8.8
Saturns Goldman Sachs Cap I Se	1,777	795	123.5
Saturns Goldman Sachs Group In	29	3,805	-99.2
Sauer-Danfoss Inc. Common Stoc	412,693	436,106	-5.4
Saul Centers, Inc. Common Stoc	239,857	270,559	-11.3
Saul Centers, Inc. Depositary	1,095	1,842	-40.6
Saul Centers, Inc. Depositary	100	121	-17.4
SCANA Corporation Common Stock	3,805,282	3,654,491	4.1
Scana Corporation SCANA CORPOR	3,588	5,369	-33.2
Schawk, Inc. Common Stock	265,680.0	287,092	-7.5
Schiff Nutrition International	559,313	592,453	-5.6
Schlumberger N.V. Common Stock	14,960,457	14,465,879	3.4
Schwab Emerging Markets Equity	104,838	159,719	-34.4
Schwab Intermediate-Term U.S.	121,604	34,098	256.6
Schwab International Equity ET	52,636	178,885	-70.6
Schwab International Small-Cap	26,038	36,539	-28.7
Schwab Short-Term U.S. Treasur	4,962	35,224	-85.9
Schwab U.S. Broad Market ETF	99,599	166,699	-40.3
Schwab U.S. Large-Cap ETF	99,210	87,537	13.3
Schwab U.S. Large-Cap Growth E	88,499	45,338	95.2
Schwab U.S. Large-Cap Value ET	49,807.0	14,590	241.4
Schwab U.S. Mid Cap ETF	96,149	49,463	94.4
Schwab U.S. REIT ETF	197,780	99,353	99.1
Schwab U.S. Small-Cap ETF	117,937	13,307	786.3
Schwab U.S. TIPs ETF	26,533	46,069	-42.4
Schwab US Aggregate Bond ETF	116,601	24,060	384.6
Schwab US Dividend Equity ETF	48,631	226,824	-78.6
Schweitzer-Mauduit Internation	604,390	607,921	-0.6
Scorpio Tankers Inc. Common Sh	1,821,012	1,788,090	1.8
Scotts Miracle-Gro Company (Th	6,920,405	6,568,423	5.4
Scripps Networks Interactive,	4,237,424	4,570,375	-7.3
SeaBright Holdings, Inc. Commo	515,437	559,830	-7.9
SEACOR Holdings Inc. Common St	348,370	435,799	-20.1
SeaCube Container Leasing Ltd.	417,629	435,277	-4.1
Seadrill Limited Ordinary Shar	6,982,990	6,375,417	9.5
Sealed Air Corporation Common	2,719,641	2,608,263	4.3
Sealy Corporation 8% Senior Se	6,500.0	6,779	-4.1
Sealy Corporation Common Stock	13,332,019.0	12,994,488	2.6
Seaspan Corporation 9.50% Seri	8,965	2,364	279.2
Seaspan Corporation Seaspan Co	2,738,025	2,487,506	10.1
Select Asset Inc. Corporate Ba	1,352	391	245.8
Select Asset Inc. Select Asset	4,295	2,874	49.4
Select Medical Holdings Corpor	2,982,349	3,173,219	-6.0
Selective Insurance Group, Inc	3,392	537	531.7
Semgroup Corporation Class A C	1,602,750	1,624,334	-1.3

SemGroup Corporation Warrant E	952	900	5.8
Semiconductor Manufacturing I	253,105	250,771	0.9
Sempra Energy Common Stock	3,310,399	2,196,948	50.7
Senior Housing Properties Trus	2,588,668	2,518,028	2.8
Sensata Technologies Holding N	2,844,980	3,022,402	-5.9
Sensient Technologies Corporat	1,285,445	1,421,971	-9.6
Sequans Communications S.A. Am	1,041,627	900,847	15.6
Service Corporation Internatio	6,281,901	6,517,923	-3.6
ShangPharma Corporation Americ	2,974	4,628	-35.7
Shaw Communications Inc. Commo	2,305,343	1,969,168	17.1
Shaw Group Inc. (The) Common S	2,543,850	2,033,785	25.1
Sherwin-Williams Company (The)	2,699,535	2,626,474	2.8
Shinhan Financial Group Co Ltd	85,523	14,186	502.9
Ship Finance International Lim	3,893,389	4,184,456	-7.0
Short Basic Materials	120	395	-69.6
Short Term Municipal Bond Stra	1,046	2,467	-57.6
Siemens AG American Depository	897,467	848,534	5.8
Signet Jewelers Limited Common	3,203,714.0	3,617,663	-11.4
Silver Wheaton Corp Common Sha	5,358,020	4,437,576	20.7
Silvercorp Metals Inc Ordinary	9,082,040	9,128,053	-0.5
Simcere Pharmaceutical Group S	138,859	138,207	0.5

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: Simon Property Group - SPDR S & P Int'l

	Jan 13	Dec 30	% Chg
Simon Property Group, Inc. Com	6,619,984	6,955,411	-4.8
Simon Property Group, Inc. Sim	590	282	109.2
Simpson Manufacturing Company,	1,659,399	1,691,047	-1.9
Sims Metal Management Ltd Spon	279,876	257,860	8.5
Singapore Fund, Inc. (The) Com	5,564	8,441	-34.1
SINOPEC Shanghai Petrochemical	27,057	27,694	-2.3
Six Flags Entertainment Corpor	3,723,544	3,787,555	-1.7
SJW Corporation Common Stock	418,917	435,961	-3.9
SK Telecom Corporation, Ltd. C	1,047,225	1,297,006	-19.3
Skechers U.S.A., Inc. Common S	7,240,877	6,178,194	17.2
Skilled Healthcare Group, Inc.	1,365,766	1,453,594	-6.0
Skyline Corporation Common Sto	471,205	478,827	-1.6
SL Green Realty Corporation 7.	3,270	3,417	-4.3
SL Green Realty Corporation 7.	18,467	15,130	22.1
SL Green Realty Corporation Co	5,521,740	5,406,390	2.1
SM Energy Company Common Stock	2,777,383	2,544,685	9.1
Smith & Nephew SNATS, Inc. C	856,951	834,805	2.7
Smithfield Foods, Inc. Common	12,657,004	10,712,223	18.2
Snap-On Incorporated Common St	1,157,773	1,065,927	8.6
Sociedad Quimica y Minera S.A.	1,219,766	1,277,710	-4.5
Solarwinds, Inc. Common Stock	4,641,846	4,290,258	8.2
Solera Holdings, Inc. Solera H	726,256	804,493	-9.7
Solutia Inc. Solera H	726,256	804,493	-9.7
Solutia Inc New Co	3,154,920	3,571,022	-11.7
Solutia Inc Wt Exp 12/31/2013	3,288	146	2,152.1
Sonic Automotive, Inc. Common	8,463,377	8,474,419	-0.1
Sonoco Products Company Common	3,509,099	3,486,132	0.7
Sony Corporation Common Stock	5,902,231	4,583,901	28.8
Sotheby's Common Stock	4,211,901	4,137,612	1.8
SouFun Holdings Limited Americ	1,902,547	2,114,825	-10.0
Source Capital, Inc. Common St	71,429	74,917	-4.7
Source Capital, Inc. Preferred	832	1,408	-40.9
South Jersey Industries, Inc.	1,179,937	1,217,226	-3.1
Southern Company (The) Common	12,888,468	13,715,467	-6.0
Southern Copper Corporation Co	7,569,862	7,486,402	1.1
Southern Union Company Common	1,154,414	1,163,872	-0.8

Southwest Airlines Company Com	23,242,866	23,162,507	0.3
Southwest Gas Corporation Comm	1,304,276	1,356,458	-3.8
Southwestern Energy Company Co	8,078,212	7,384,509	9.4
Sovran Self Storage, Inc. Comm	912,437	865,824	5.4
Spansion Inc Common Stock Clas	2,269,859	2,428,251	-6.5
Spartech Corporation Common St	736,770	778,714	-5.4
Sparton Corporation Common Sto	3,883	9,939	-60.9
SPDR Barclays Aggregate Bond E	18,558	38,261	-51.5
SPDR Barclays Capital Converte	175,842	50,845	245.8
SPDR Barclays Capital Emerging	58,760	28,606	105.4
SPDR Barclays Capital High Yie	6,266,061	6,343,161	-1.2
SPDR Barclays Capital Intermed	44,411	16,693	166.0
SPDR Barclays Capital Internat	3,557	23,500	-84.9
SPDR Barclays Capital Investme	9,505	8,604	10.5
SPDR Barclays Capital Issuer S	7,432.0	4,050	83.5
SPDR Barclays Capital Long Ter	77,293	7,046	997.0
SPDR Barclays Capital Mortgage	6,926	1,218	468.6
SPDR Barclays Capital Short Te	28,248	82,558	-65.8
SPDR Barclays Capital Short Te	8,811	4,096	115.1
SPDR Barclays Capital Short Te	100	0	115.1
SPDR Barclays Capital TIPS ETF	64,807	58,724	10.4
SPDR DB International Governme	77,027	71,097	8.3
SPDR DJ Euro STOXX 50 Etf	127,254	288,982	-56.0
SPDR DJ STOXX 50 Etf	7,437	6,585	12.9
SPDR DJ Wilshire Global Real E	144,730	211,177	-31.5
SPDR DJ Wilshire Intl Real Est	292,078	218,868	33.4
SPDR DJ Wilshire Large Cap ETF	185,464	273,123	-32.1
SPDR DJ Wilshire Mid Cap ETF	7,404	6,662	11.1
SPDR DJ Wilshire REIT ETF	244,510	483,334	-49.4
SPDR DJ Wilshire Total Market	1,876	928	102.2
SPDR Dow Jones Industrial Aver	12,426,886	13,678,364	-9.1
SPDR FTSE/Macquarie GI 100 ETF	47,634	46,763	1.9
SPDR Global Dow ETF (based on	8,869	300	2,856.3
SPDR Gold Trust	19,600,456	15,575,243	25.8
SPDR Lehman 1-3 Month T-Bill E	372,943	530,442	-29.7
SPDR Lehman Intermediate Term	471	480	-1.9
SPDR Lehman Intl Treasury Bd	482,925	103,166	368.1
SPDR Lehman Long Term Treasury	4,518	2,183	107.0
SPDR Lehman Municipal Bond	147,590	213,832	-31.0
SPDR Lehman New York Municipal	4,718	4,735	-0.4
SPDR Lehman Short Term Municip	120,005	378,850	-68.3
SPDR MidCap Trust Series I	9,403,537	9,585,489	-1.9
SPDR MS Technology	2,214	2,521	-12.2
SPDR MSCI ACWI ex-US ETF	17,137	125,512	-86.3
SPDR Nuveen Barclays Capital B	4,302	5,526	-22.1
SPDR Nuveen Barclays Capital C	13,384	5,712	134.3
SPDR Nuveen S & P High Yield M	8,789	9,623	-8.7
SPDR Russell/Nomura PRIME Japa	7,207	734	881.9
SPDR Russell/Nomura Small Cap	2,888	6,182	-53.3
SPDR S & P 400 Mid Cap Growth	840	1,315	-36.1
SPDR S & P 400 Mid Cap Value E	1,364	1,580	-13.7
SPDR S & P 500	313,206,118	286,188,371	9.4
SPDR S & P 500 Growth ETF (bas	911	6,320	-85.6
SPDR S & P 500 Value ETF (base	2,411	2,504	-3.7
SPDR S & P 600 Small Cap ETF (	10,752	14,179	-24.2
SPDR S & P 600 Small Cap Growt	1,349	2,040	-33.9
SPDR S & P 600 Small Cap Value	6,072	3,589	69.2
SPDR S & P Aerospace & Defen	1,841	2,296	-19.8
SPDR S & P Bank ETF	8,111,507	3,632,199	123.3
SPDR S & P BRIC 40	340,264	28,464	1,095.4
SPDR S & P Capital Markets ETF	1,171,460	1,177,813	-0.5
SPDR S & P China ETF	146,353	174,052	-15.9
SPDR S & P Dividend ETF	347,389	369,639	-6.0
SPDR S & P Emerging Asia Pacif	4,334	1,939	123.5
SPDR S & P Emerging Europe ETF	13,845	18,882	-26.7
SPDR S & P Emerging Latin Amer	4,264	197	2,064.5

SPDR S & P Emerging Markets Di	37,389	66,708	-44.0
SPDR S & P Emerging Markets ET	11,901	14,217	-16.3
SPDR S & P Emerging Markets Sm	146,647	113,344	29.4
SPDR S & P Global Natural Reso	101,927	120,461	-15.4
SPDR S & P Health Care Equipme	1,245	431	188.9
SPDR S & P Health Care Service	373	984	-62.1
SPDR S & P Insurance ETF	825,080	899,052	-8.2
SPDR S & P International Consu	18,024	1,884	856.7
SPDR S & P International Consu	496	1,878	-73.6
SPDR S & P International Divid	301,534	133,408	126.0
SPDR S & P International Energ	648	408	58.8
SPDR S & P International Finan	1,660	5,040	-67.1
SPDR S & P International Healt	2,690	655	310.7
SPDR S & P International Indus	79,288	221	35,776.9

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: SPDR S & P Int'l - Sunstone Hotel Inv

	Jan 13	Dec 30	% Chg
SPDR S & P International Mater	934	1,223	-23.6
SPDR S & P International Mid C	1,778	3,809	-53.3
SPDR S & P International Small	310,874	197,957	57.0
SPDR S & P International Techn	266	293	-9.2
SPDR S & P International Telec	1,142	1,255	-9.0
SPDR S & P International Utili	19,573	15,680	24.8
SPDR S & P Metals & Mining E	5,676,169	4,450,116	27.6
SPDR S & P Middle East & Afr	260	271	-4.1
SPDR S & P Mortgage Finance ET	134	310	-56.8
SPDR S & P Oil & Gas Explor	32,625,425	31,072,250	5.0
SPDR S & P Pharmaceuticals ETF	109,627	71,443	53.4
SPDR S & P Regional Banking ET	46,891,260	44,116,047	6.3
SPDR S & P Retail ETF	55,321,578	51,645,632	7.1
SPDR S & P Russia ETF	13,563	24,321	-44.2
SPDR S & P Semiconductor ETF	278,301	471,289	-40.9
SPDR S & P Software & Servic	2,528	3,218	-21.4
SPDR S & P Telecom ETF	1,065	15,082	-92.9
SPDR S & P Transportation ETF	362	393	-7.9
SPDR S & P VRDO Municipal Bond	202	6,372	-96.8
SPDR S & P World ex-US ETF	11,425	3,729	206.4
SPDR Select Sector Fund - Cons	25,571,491	24,266,791	5.4
SPDR Select Sector Fund - Cons	18,807,184	13,155,776	43.0
SPDR Select Sector Fund - Ener	52,438,354	51,062,457	2.7
SPDR Select Sector Fund - Fina	181,616,845	178,189,936	1.9
SPDR Select Sector Fund - Heal	29,303,824	24,829,817	18.0
SPDR Select Sector Fund - Indu	32,253,390	36,917,496	-12.6
SPDR Select Sector Fund - Tech	20,212,797	19,575,656	3.3
SPDR Select Sector Fund - Util	14,170,428	11,434,088	23.9
SPDR Series Trust SPDR S & P	1,526,322	1,584,638	-3.7
SPDR Series Trust SPDR Homebui	13,468,142	10,581,001	27.3
SPDR Series Trust SPDR S & P O	706,570	411,420	71.7
SPDR Wells Fargo Preferred Sto	26,598	15,748	68.9
Special Opportunities Fund, In	1,669	1,290	29.4
Spectra Energy Corp Common Sto	11,870,644	12,439,735	-4.6
Spectra Energy Partners, LP Co	250,546	261,013	-4.0
Spectrum Brands Holdings, Inc.	1,800,818	1,837,189	-2.0
Speedway Motorsports, Inc. Com	760,980	797,578	-4.6
Spirit Aerosystems Holdings, I	4,381,663	3,218,027	36.2
Sprint Nextel Corporation Com	79,320,833	74,139,538	7.0
Sprott Physical Gold Trust ETV	1,391,244	838,144	66.0
Sprott Physical Silver Trust E	1,173,151	824,703	42.3
SPX Corporation Common Stock	759,367	559,697	35.7
St. Joe Company (The) Common S	15,623,778	15,032,026	3.9

St. Jude Medical, Inc. Common	6,137,178	5,697,770	7.7
Stag Industrial, Inc. Common S	725,622	816,243	-11.1
Stag Industrial, Inc. Preference	1,195	245	387.8
Stage Stores, Inc. Common Stoc	4,821,165	4,629,624	4.1
StanCorp Financial Group, Inc.	2,511,212	2,521,286	-0.4
Standard Motor Products, Inc.	763,642	854,480	-10.6
Standard Pacific Corp Common S	25,458,321	24,462,000	4.1
Standard Register Company (The	398,131	397,787	0.1
Standex International Corporat	322,337	348,450	-7.5
Stanley Black & Decker, Inc	248,830	269,947	-7.8
Stanley Black & Decker, Inc.	5,905,995	5,338,005	10.6
Stantec Inc Common Stock	163,984	98,203	67.0
Star Gas Partners, L.P. Common	23,986	34,743	-31.0
StarTek, Inc. Common Stock	31,563	26,239	20.3
Starwood Hotels & Resorts Wo	11,454,217	9,309,757	23.0
STARWOOD PROPERTY TRUST, INC.	3,737,014	3,796,152	-1.6
State Street Corporation Commo	8,752,974	8,338,487	5.0
Statoil ASA	4,817,393	4,478,050	7.6
Steelcase Inc. Common Stock	2,717,280	2,998,160	-9.4
Steinway Musical Instruments,	187,167	195,908	-4.5
Stepan Company Common Stock	286,352	306,383	-6.5
Stepan Company Preferred Stock	100	100	-6.5
STERIS Corporation Common Stoc	5,556,183	5,982,918	-7.1
Sterling Bancorp Common Stock	1,451,309	1,500,805	-3.3
Sterlite Industries (India) Li	3,780,574	3,483,172	8.5
Stewart Information Services C	1,391,422	1,462,023	-4.8
Stifel Financial Corporation C	2,667,810	2,705,645	-1.4
Stillwater Mining Company Comm	12,627,856	12,600,743	0.2
STMicroelectronics N.V. Common	2,037,185	2,138,554	-4.7
Stone Energy Corporation Commo	3,140,883	3,271,324	-4.0
Stone Harbor Emerging Markets	9,045	4,741	90.8
StoneMor Partners L.P. Common	196,017	149,421	31.2
Stoneridge, Inc. Common Stock	1,207,463	1,260,343	-4.2
STR Holdings, Inc Common Stock	5,257,421	5,319,765	-1.2
Strategic Global Income Fund,	5,427.0	3,297	64.6
Strategic Hotels & Resorts	8,687,608	9,062,615	-4.1
Strategic Hotels & Resorts I	2,959	3,089	-4.2
Strategic Hotels & Resorts I	2,500	3,497	-28.5
Strategic Hotels & Resorts I	11,735	13,512	-13.2
Structured Product Capital Pro	367	164	123.8
Structured Products Corp 6.00	1,403	470	198.5
Structured Products Corp 6.25	74	650	-88.6
Structured Products Corp 6.375	3,817	609	526.8
Structured Products Corp 6.7%	20,666	4,317	378.7
Structured Products Corp 8.10	279	779	-64.2
Structured Products Corp 8.205	7,156	9,169	-22.0
Structured Products Corp 8.5%	1,226	1,458	-15.9
Structured Products Corp. 6.40	116	369	-68.6
Structured Products Corp. 8.20	3,027.0	2,141	41.4
Structured Products Cp by US W	855	2,655	-67.8
Structured Products Inc 7.4% C	15,697	15,268	2.8
Structured Products Morgan Sta	150	100	50.0
Structures Products Cp 8% CorT	534	734	-27.2
Stryker Corporation Common Sto	7,156,554	6,148,009	16.4
Sturm, Ruger & Company, Inc.	1,659,071	1,589,623	4.4
Suburban Propane Partners, L.P	332,291	284,777	16.7
SuccessFactors, Inc. Common St	4,345,561	4,346,877	16.7
Sumitomo Mitsui Financial Grou	265,551	209,840	26.5
Summit Hotel Properties, Inc.	989,561	1,068,306	-7.4
Summit Hotel Properties, Inc.	3,107	2,147	44.7
Sun Communities, Inc. Common S	1,120,276	1,054,467	6.2
Sun Life Financial Inc. Common	2,406,219	2,123,146	13.3
SunAmerica Alpha Growth Fund,	120,576	128,469	-6.1
SunAmerica Focused Alpha Growt	89,579	95,551	-6.3
SunCoke Energy, Inc. Common St	2,359,915	1,402,469	68.3
Suncor Energy Inc. Common Sto	7,427,107	4,202,173	76.7

Sunoco Logistics Partners LP C	1,542,028	1,576,565	-2.2
Sunoco, Inc. Common Stock	9,806,972	9,867,268	-0.6
Sunrise Senior Living, Inc. Co	8,306,088	7,965,730	4.3
Sunstone Hotel Investors, Inc.	5,777,322	5,588,244	3.4
Sunstone Hotel Investors, Inc.	3,031	4,415	-31.3
Sunstone Hotel Investors, Inc.	27,764	17,929	54.9

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: Suntech Power Holdings - The AES Corp -

	Jan 13	Dec 30	% Chg
Suntech Power Holdings Co., LT	16,271,234	17,007,070	-4.3
SunTrust Banks, Inc. Class A W	1,800	3,214	-44.0
SunTrust Banks, Inc. Class B W	4,410	23,664	-81.4
SunTrust Banks, Inc. Common St	11,169,337	10,895,760	2.5
SunTrust Banks, Inc. Dep Shs r	1,008	0	2.5
SunTrust Banks, Inc. Suntrust	95,610	87,276	9.5
Superior Energy Services, Inc.	23,507,648	23,039,666	2.0
Superior Industries Internatio	881,529	914,235	-3.6
SuperValu Inc. Common Stock	60,372,639	56,959,714	6.0
Susquehanna Cap I Tr Pfd Secs	1,504	3,877	-61.2
Swift Energy Company (Holding	3,653,611	3,732,774	-2.1
Swift Transportation Company C	4,737,199	4,331,770	9.4
Swiss Helvetia Fund, Inc. (The	3,137	2,767	13.4
SWS Group, Inc. Common Stock	921,923	1,011,092	-8.8
Symetra Financial Corporation	1,837,041	1,925,443	-4.6
Symmetry Medical Inc Common St	1,604,233	1,750,665	-8.4
Syngenta AG Common Stock	219,317	142,789	53.6
Synnex Corporation Common Stoc	2,055,656	1,972,444	4.2
Synovus Financial Corp. Common	63,432,547	62,666,109	1.2
Synovus Financial Corporation	32,018	26,053	22.9
Synthetic Fixed-Income Securit	2,175	3,794	-42.7
Synthetic Fixed-Income Securit	2,068	190	988.4
Synthetic Fixed-Income Securit	116	41	182.9
Synthetic Fixed-Income Securit	1,000	392	155.1
Synthetic Fixed-Income Securit	842	105	701.9
Synthetic Fixed-Income Securit	98.0	0	701.9
Synthetic Fixed-Income Securit	88	88	701.9
Sysco Corporation Common Stock	21,709,533	21,319,071	1.8
Systemax Inc. Common Stock	755,960	796,491	-5.1
SYSWIN Inc. American Deposit	67,241	83,907	-19.9
Taiwan Fund, Inc. (The) Common	13,722	12,299	11.6
Taiwan Semiconductor Manufactu	20,856,241	15,801,112	32.0
TAL Education Group American D	224,279	229,744	-2.4
TAL International Group, Inc.	3,364,966	3,304,502	1.8
Talbots, Inc. (The) Common Sto	12,747,273	12,521,873	1.8
Talisman Energy Inc. Common St	1,919,463	1,544,469	24.3
TAM S.A. TAM S.A. American Dep	2,788,466	2,341,802	19.1
Tanger Factory Outlet Centers,	6,602,670	7,190,337	-8.2
Taomee Holdings Limited Americ	465,821	468,311	-0.5
Targa Resources Partners LP Co	412,274	433,389	-4.9
Targa Resources, Inc. Common S	1,064,023	1,102,467	-3.5
Target Corporation Common Stoc	7,713,656	7,528,708	2.5
Tata Communications Limited Am	110,482	113,476	-2.6
Tata Motors Ltd Am	110,482	113,476	-2.6
Tata Motors Li	6,502,218	5,736,392	13.4
Taubman Centers, Inc. 7.625% S	3,796	4,350	-12.7
Taubman Centers, Inc. Common S	2,891,786	2,994,955	-3.4
Taubman Centers, Inc. Preferre	4,228	3,251	30.1
TC PipeLines, LP Common Units	207,442	203,209	2.1
TCF Financial Corporation 10.7	4,919	3,282	49.9
TCF Financial Corporation Comm	11,533,334	10,505,918	9.8

TCF Financial Corporation TCF	200	0	9.8
TCW Strategic Income Fund, Inc	95,360	104,437	-8.7
TE Connectivity Ltd. New Switz	3,224,102	3,006,663	7.2
Team Health Holdings, Inc. Tea	1,290,203	1,357,473	-5.0
Team, Inc. Common Stock	548,650	578,381	-5.1
Teavana Holdings, Inc. Common	6,487,960	5,975,612	8.6
Teck Resources Ltd Ordinary Sh	4,227,351	3,442,420	22.8
TECO Energy, Inc. Common Stock	7,637,421	7,801,359	-2.1
Teekay Corporation Common Stoc	1,513,383	1,790,533	-15.5
Teekay LNG Partners L.P.	343,806	295,852	16.2
Teekay Offshore Partners L.P.	664,853	637,158	4.3
Teekay Tankers Ltd.	3,500,987	3,631,358	-3.6
Tejon Ranch Co Common Stock	457,550	446,230	2.5
Tele Celular Sul Participacoes	3,143,169	2,990,475	5.1
Tele Norte Leste Participacoes	6,483,023	7,100,553	-8.7
Telecom Argentina SA	917,074	732,761	25.2
Telecom Corporation of New Zea	325,620	242,114	34.5
Telecom Italia S.P.A. New	440,697	368,668	19.5
Telecom Italia S.P.A. New	372,979	45,581	718.3
Teledyne Technologies Incorpor	962,471	1,045,858	-8.0
Teleflex Incorporated Common S	1,073,726	1,134,444	-5.4
Telefonica Brasil, S.A. ADS	2,611,083	2,379,468	9.7
Telefonica SA Common Stock	2,319,897	2,140,827	8.4
Telefonos de Mexico SA de CV C	293,186	244,007	20.2
Telephone and Data Systems, In	7,896,234	8,047,768	-1.9
Telephone and Data Systems, In	206,856	218,605	-5.4
Telephone and Data Systems, In	20,872	28,575	-27.0
Telephone and Data Systems, In	4,484	7,152	-37.3
Telephone and Data Systems, In	4,644	2,528	83.7
TELUS Corporation Common Stock	962,275	828,605	16.1
Temple-Inland Inc. Common Stoc	6,836,728	5,390,212	26.8
Templeton Dragon Fund, Inc. Co	32,930	25,581	28.7
Templeton Emerging Markets Fun	57,885	71,086	-18.6
Templeton Emerging Markets Inc	123,685	49,179	151.5
Templeton Global Income Fund,	183,553	170,805	7.5
Templeton Russia and East Euro	3,691	2,190	68.5
Tempur-pedic International Inc	13,190,085	13,604,435	-3.0
Tenaris S.A. American Deposita	3,384,879	3,559,549	-4.9
Tenet Healthcare Corporation C	31,396,363	29,785,245	5.4
Tennant Company Common Stock	819,693	875,515	-6.4
Tenneco Inc. Common Stock	4,492,440	4,140,349	8.5
Tennessee Valley Authority	3,922	4,031	-2.7
Tennessee Valley Authority Com	5,071	4,191	21.0
Teradata Corporation Common St	5,052,123	5,182,061	-2.5
Teradyne, Inc. Common Stock	21,229,249	21,598,586	-1.7
Terex Corporation Common Stock	16,624,376	16,983,363	-2.1
Ternium S.A. Ternium S.A. Amer	328,719	212,787	54.5
Terra Nitrogen Company, L.P. C	135,183	106,654	26.7
Terreno Realty Corporation Com	343,926	351,880	-2.3
Tesoro Corporation Common Stoc	15,491,527	16,029,537	-3.4
Tesoro Logistics LP Common Uni	74,202	58,412	27.0
Tetra Technologies, Inc. Commo	3,163,006	3,168,899	-0.2
Teucrium Corn Fund ETV	134,933	123,309	9.4
Teucrium Crude Oil Fund Exchan	362	1,006	-64.0
Teucrium Natural Gas ETV	634	300	111.3
Teucrium Soybean Fund ETV	678	2,672	-74.6
Teucrium Sugar Fund ETV	400	1,152	-65.3
Teucrium Wheat Fund ETV	2,320	1,920	20.8
Texas Industries, Inc. Common	5,091,006	5,049,570	0.8
Texas Pacific Land Trust Commo	16,045	14,181	13.1
Textainer Group Holdings Limit	1,089,175	1,300,276	-16.2
Textron Inc. Common Stock	14,170,261	13,805,305	2.6
Thai Fund, Inc. (The) Common S	4,881	5,422	-10.0
The Active Network, Inc. Commo	1,663,107	1,695,613	-1.9
The AES Corporation Common Sto	11,371,036	7,704,774	47.6

	Jan 13	Dec 30	% Chg
The Blackstone Group L.P. Comm	9,414,343	8,647,828	8.9
The Cash Store Financial Servi	10,200	57,607	-82.3
The Cushing MLP Total Return F	988,820	1,023,103	-3.4
The Denali Fund Inc	8,402	10,187	-17.5
The European Equity Fund, Inc.	6,699	2,228	200.7
The Gabelli Healthcare & Wel	5,288	2,260	134.0
The GDL Fund Series B Cumulati	1,865	20	9,225.0
The Hershey Company Common Sto	4,643,685	4,652,501	-0.2
The Travelers Companies, Inc.	5,268,582	5,427,350	-2.9
Theragenics Corporation Common	35,768	26,204	36.5
Thermo Fisher Scientific Inc C	3,976,827	3,925,725	1.3
Thermon Group Holdings, Inc. C	601,503	593,138	1.4
Thomas & Betts Corporation C	694,909	941,784	-26.2
Thompson Creek Metals Company	11,330,514	11,054,699	2.5
Thomson Reuters Corp Ordinary	9,551,648	9,455,652	1.0
Thor Industries, Inc. Common S	4,122,836	4,591,717	-10.2
Tidewater Inc. Common Stock	4,685,010	4,789,988	-2.2
Tiffany & Co. Common Stock	6,591,402	6,479,361	1.7
Tim Hortons Inc. Common Shares	375,371	557,873	-32.7
Time Warner Cable Inc Common S	7,910,705	6,836,343	15.7
Time Warner Inc. New Common St	37,414,201	36,329,887	3.0
Timken Company (The) Common St	1,221,272	729,884	67.3
Titan International, Inc. Comm	10,356,760	9,899,376	4.6
Titanium Metals Corporation Co	5,224,368	5,451,497	-4.2
TJX Companies, Inc. (The) Comm	5,978,656	5,801,218	3.1
TMS International Corp. Class	416,910	451,472	-7.7
TNS, Inc. Common Stock	851,623	848,119	0.4
Toll Brothers Inc. Common Stoc	10,619,804	8,790,794	20.8
Tootsie Roll Industries, Inc.	2,622,934	2,700,272	-2.9
Torch Energy Royalty Trust Com	121,458	100,671	20.6
Torchmark Cap Tr III Tr Pfd Se	1,680	3,054	-45.0
Torchmark Corporation Common S	3,295,347.0	3,596,006	-8.4
Toro Company (The) Common Stoc	520,586	606,108	-14.1
Toronto Dominion Bank (The) Co	3,694,478	3,496,585	5.7
Tortoise Capital Resources Cor	13,276	11,967	10.9
Tortoise Energy Capital Corpor	33,372	30,070	11.0
Tortoise Energy Capital Corpor	191	891	-78.6
Tortoise Energy Infrastructure	108,134	38,164	183.3
Tortoise Energy Infrastructure	4,078	2,874	41.9
Tortoise MLP Fund, Inc. Common	157,085	149,559	5.0
Tortoise North American Energy	2,149	7,248	-70.4
Tortoise Pipeline & Energy F	15,582	1,829	751.9
Tortoise Power and Energy Infr	3,339	1,126	196.5
Total S.A.	7,651,172	6,524,515	17.3
Total System Services, Inc. Co	2,663,909	1,341,000	98.7
Tower International, Inc. Comm	200,424	208,522	-3.9
Towers Watson & Co Common St	523,181	658,271	-20.5
Toyota Motor Corporation Commo	1,511,340	1,588,479	-4.9
TransAlta Corporation Ordinary	2,658,993	2,501,044	6.3
Transamerica Income Shares, In	3,931	1,090	260.6
Transatlantic Holdings, Inc. C	837,379	809,669	3.4
Transcanada Corporation (Holdi	3,143,099	2,865,725	9.7
Transcontinental Realty Invest	2,157	1,321	63.3
Transdigm Group Incorporated T	641,758	746,312	-14.0
Transmontaigne Partners L.P. T	20,687	42,781	-51.6
Transocean Ltd (Switzerland) C	3,714,676.0	3,271,662	13.5
Transportadora de Gas del Sur	51,003	78,833	-35.3
TRC Companies, Inc. Common Sto	511,742	557,740	-8.2

Tredegar Corporation Common St	676,061	699,868	-3.4
Treehouse Foods, Inc. Common S	1,686,246	1,725,045	-2.2
Trex Company, Inc. Common Stoc	2,639,578	2,636,551	0.1
Tri Continental Corporation Co	964,270	958,652	0.6
Tri Continental Corporation Pr	27	50	-46.0
Triangle Capital Corporation C	760,045	739,687	2.8
TrimTabs Float Shrink ETF	100	1,356	-92.6
Trina Solar Limited Sponsored	15,582,648	16,271,503	-4.2
Trinity Industries, Inc. Commo	5,071,963	5,581,236	-9.1
Triple-S Management Corporatio	568,198	642,081	-11.5
Triumph Group, Inc. Common Sto	3,001,588	3,064,153	-2.0
TrueBlue, Inc. Common Stock	1,358,543	1,318,867	3.0
Trust Cfts 2002 1 Bear Stearns	1,354.0	1,485	-8.8
TRW Automotive Holdings Corpor	3,582,978	3,597,356	-0.4
Tsakos Energy Navigation Ltd C	287,382	157,407	82.6
Tupperware Brands Corporation	987,536	938,993	5.2
Turkcell Iletisim Hizmetleri A	1,284,080	1,247,623	2.9
Turkish Investment Fund, Inc.	77,969	48,059	62.2
Tutor Perini Corporation Commo	1,439,116	1,425,020	1.0
Two Harbors Investment Corp	6,587,116	5,864,022	12.3
Tyco International, Ltd. (Swit	4,992,540	3,072,036	62.5
Tyler Technologies, Inc. Commo	1,802,342	1,802,611	62.5
Tyson Foods, Inc. Common Stock	14,747,898	12,432,256	18.6
U.S. Bancorp 6.60% Pfd Securit	6,163	10,106	-39.0
U.S. Bancorp Common Stock	33,642,147	30,431,918	10.5
U.S. Bancorp Depositary Shares	270,710	258,282	4.8
U.S. Bancorp Depositary Shares	40,716	13,454	202.6
U.S. Bancorp Depositary Shares	602	562	7.1
U.S. Bancorp USB Capital VIII	3,246	10,580	-69.3
U.S. Bancorp USB Capital VIII	3,246	10,580	-69.3
USB Capital XII 6	33,107	24,072	37.5
U.S. Gold Corporation Common S	18,265,035	18,234,300	0.2
UBS AG 1xMonthly Short Exchan	3,125	2,434	28.4
UBS AG 2X Monthly Leveraged Lo	179,239	181,424	-1.2
UBS AG Common Stock	9,176,349	9,104,195	0.8
UBS AG ETN	58,417	51,301	13.9
UBS AG E-TRACS UBS Short Plati	530	423	25.3
UBS AG Exchange Traded Access	978	1,085	-9.9
UBS AG Exchange Traded Access	6,106	200	2,953.0
UBS AG Exchange Traded Access	729	379	92.3
UBS AG Exchange Traded Access	300	400	-25.0
UBS AG Linked to the Dow Jones	467	270	73.0
UBS AG Trust Preferred Securit	4,084	2,357	73.3
UBS E-TRACS S & P 500 Gold Hed	964	849	13.5
UDR, Inc. Common Stock	5,022,252	5,277,824	-4.8
UGI Corporation Common Stock	1,323,063	1,452,662	-8.9
UIL Holdings Corporation Commo	3,491,142	3,434,401	1.7
Ultra Petroleum Corp. Common S	8,644,084	7,947,240	8.8
Ultrapar Participacoes S.A. (N	387,582	300,322	29.1
UltraPro MidCap400	36,336	60,283	-39.7
UltraPro Short Dow30	262,692	48,285	444.0
UltraPro Short MidCap400	40,475	45,682	-11.4
Under Armour, Inc. Class A Com	4,428,196	4,065,809	8.9
Unifi, Inc. New Common Stock	433,598	460,276	-5.8
Unifirst Corporation Common St	354,638	383,572	-7.5
Unilever NV Common Stock	2,684,552	3,027,081	-11.3
Unilever PLC Common Stock	1,012,583.0	915,753	10.6
Union Pacific Corporation Comm	5,637,054	4,657,553	21.0

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Jan 13      Dec 30      % Chg

UniSource Energy Corporation C	1,630,062	1,982,578	-17.8
Unisys Corporation New Common	4,578,572	4,018,495	13.9
Unisys Corporation Series A Co	1,352	1,206	12.1
Unit Corporation Common Stock	375,017	338,249	10.9
United Continental Holdings	36,380,679	33,736,094	7.8
United Dominion Realty Trust,	155	663	-76.6
United Microelectronics Corpor	11,089,077	10,651,986	4.1
United Parcel Service, Inc. Co	13,585,222	12,372,842	9.8
United Rentals, Inc. Common St	17,877,176	16,485,205	8.4
United States 12 Month Natural	2,516	1,178	113.6
United States 12 Month Oil	21,518	22,125	-2.7
United States Brent Oil Fund,	58,378	68,873	-15.2
United States Cellular Corpora	1,345,518	1,365,547	-1.5
United States Cellular Corpora	5,149	17,065	-69.8
United States Commodity Index	10,452	14,315	-27.0
United States Copper Index Fun	1,902	4,034	-52.9
United States Gasoline Fund LP	76,361	84,775	-9.9
United States Heating Oil Fund	1,192	1,629	-26.8
United States Natural Gas Fund	22,434,980	17,932,092	25.1
United States Oil Fund	26,741,366	26,301,988	1.7
United States Short Oil Fund	16,119	7,907	103.9
United States Steel Corporatio	34,226,821	32,920,953	4.0
United Technologies Corporatio	9,998,767	9,086,000	10.0
UnitedHealth Group Incorporate	11,228,924	12,708,207	-11.6
UNITIL Corporation Common Stoc	318,924	342,299	-6.8
Universal American Corporation	951,184	1,096,602	-13.3
Universal Corporation Common S	3,328,309	3,621,014	-8.1
Universal Health Realty Income	353,280	388,010	-9.0
Universal Health Services, Inc	2,562,305	1,665,090	53.9
Universal Technical Institute	770,615	746,414	3.2
Universal Travel Group Common	2,749,490	2,749,490	3.2
Unum Group Common Stock	4,138,184	4,339,213	-4.6
URS Corporation Common Stock	1,351,436	1,464,785	-7.7
Urstadt Biddle Properties Inc.	784,335	798,998	-1.8
Urstadt Biddle Properties Inc.	2,062	1,297	59.0
Urstadt Biddle Properties Inc.	741	371	99.7
Urstadt Biddle Properties Inc.	48	38	26.3
US Airways Group, Inc. New US	24,447,374	23,268,653	5.1
USANA Health Sciences, Inc. Co	2,495,827	2,363,509	5.6
USB Cap X Preferred Stock	19,854	23,946	-17.1
USEC Inc. Common Stock	18,900,208	18,380,334	2.8
USG Corporation Common Stock	18,482,599	16,273,715	13.6
V.F. Corporation Common Stock	2,649,071	1,920,021	38.0
Vaalco Energy Inc Common Stock	5,493,161	5,909,683	-7.0
Vail Resorts, Inc. Common Stoc	3,818,600	3,419,121	11.7
Valassis Communications, Inc.	8,989,082	9,476,460	-5.1
Vale Cap Ltd 6.75% Guaranteed	48,949	75,202	-34.9
Vale Cap Ltd 6.75% Guaranteed	12,174	13,155	-7.5
VALE S.A.	21,558,936	20,508,257	5.1
VALE S.A. American Depositary	25,623,029	28,444,479	-9.9
Valeant Pharmaceutical Internat	5,637,682	3,315,943	70.0
Valero Energy Corporation Comm	13,212,096	10,568,744	25.0
Valhi, Inc. Common Stock	63,280	87,665	-27.8
Validus Holdings, Ltd. Common	1,907,845	2,162,892	-11.8
Valley National Bancorp Common	19,633,861	20,992,244	-6.5
Valley National Bancorp VNB Ca	1,234	288	328.5
Valley National Bancorp Warran	1,156	1,127	2.6
Valmont Industries, Inc. Commo	651,319	590,489	10.3
Valspar Corporation (The) Comm	2,029,925	2,214,384	-8.3
Vanceinfo Technologies Inc Ame	7,104,296	7,480,491	-5.0
Vanguard Consumer Discretion E	48,703	35,741	36.3
Vanguard Consumer Staples ETF	21,525	37,274	-42.3
Vanguard Div Appreciation ETF	643,303	501,834	28.2
Vanguard Energy ETF	57,306	38,868	47.4
Vanguard Extended Duration Tre	93,624	21,098	343.8

Vanguard Extended Market ETF -	66,493	27,897	138.4
Vanguard Financials ETF - DNQ	546,406	53,215	926.8
Vanguard FTSE All World Ex US	1,732,982	1,010,095	71.6
Vanguard FTSE All-Wld ex-US Sm	10,059	5,500	82.9
Vanguard Growth ETF - DNQ	160,917	187,260	-14.1
Vanguard Health Care ETF - DNQ	195,013	167,792	16.2
Vanguard Health Systems, Inc.	1,220,223	1,244,689	-2.0
Vanguard High Dividend Yield E	182,291	239,776	-24.0
Vanguard Industrials ETF - DNQ	13,452	1,146	1,073.8
Vanguard Information Tech ETF	47,758	29,949	59.5
Vanguard Intermediate-Term Bon	43,726	366,928	-88.1
Vanguard Large-Cap ETF - DNQ	248,466	59,645	316.6
Vanguard Long-Term Bond ETF	26,732	32,083	-16.7
Vanguard Materials ETF - DNQ	92,459	39,030	136.9
Vanguard Mega Cap 300 ETF	138,352	81,584	69.6
Vanguard Mega Cap 300 Growth	8,739	2,762	216.4
Vanguard Mega Cap 300 Value	22,881	7,386	209.8
Vanguard Mid-Cap ETF - DNQ	531,774	192,904	175.7
Vanguard Mid-Cap Growth ETF -	30,833	22,283	38.4
Vanguard Mid-Cap Value ETF - D	38,621	21,853	76.7
Vanguard MSCI EAFE ETF	903,771	1,083,356	-16.6
Vanguard MSCI Emerging Markets	5,714,104	13,660,285	-58.2
Vanguard MSCI European ETF	3,580,310	4,433,552	-19.2
Vanguard MSCI Pacific ETF	11,548	401,575	-97.1
Vanguard Natural Resources LLC	180,856	205,912	-12.2
Vanguard REIT ETF - DNQ	2,983,518	3,482,195	-14.3
Vanguard S & P 500 ETF	383,988	300,600	27.7
Vanguard S & P 500 Growth ETF	76,514	57,815	32.3
Vanguard S & P 500 Value ETF	58,316	48,406	20.5
Vanguard S & P Mid-Cap 400 ETF	27,488	2,322	1,083.8
Vanguard S & P Mid-Cap 400 Gro	4,133	2,879	43.6
Vanguard S & P Mid-Cap 400 Val	508	100	408.0
Vanguard S & P Small-Cap 600 E	5,606	2,561	118.9
Vanguard S & P Small-Cap 600 G	2,705	7,154	-62.2
Vanguard S & P Small-Cap 600 V	2,614	3,080	-15.1
Vanguard Short-Term Bond ETF	142,493	74,800	90.5
Vanguard Small-Cap ETF - DNQ	194,626	173,548	12.1
Vanguard Small-Cap Growth ETF	108,737	139,903	-22.3
Vanguard Small-Cap Value ETF -	52,114	91,943	-43.3
Vanguard Telecom ETF - DNQ	512	36,174	-98.6
Vanguard Total Bond Market ETF	980,895	410,367	139.0
Vanguard Total Stock Market ET	821,300	1,534,808	-46.5
Vanguard Total World Stock Ind	205,944	303,896	-32.2
Vanguard Utilities ETF - DNQ	75,140	124,605	-39.7
Vanguard Value ETF - DNQ	349,347	126,583	176.0
Varian Medical Systems, Inc. C	5,733,929	5,381,881	6.5
Vector Group Ltd. Common Stock	5,048,009	5,373,844	-6.1
Vectren Corporation Common Sto	1,004,531	932,012	7.8
VelocityShares 2x Inverse Pall	100	200	-50.0
VelocityShares 2x Inverse Plat	1,150	1,150	-50.0

26 Jan 2012 08:44 EDT DJ NYSE Short Interest: VelocityShares - Western Asset Muni

	Jan 13	Dec 30	% Chg
VelocityShares 2x Long Patinum	2,117	350	504.9
VelocityShares 2x Palladium ET	120	870	-86.2
VelocityShares 3x Inverse Gold	13,861	780	1,677.1
VelocityShares 3x Inverse Silv	55,048	28,776	91.3
VelocityShares 3x Long Gold ET	17,339	7,538	130.0
VelocityShares 3x Long Silver	12,418	42,900	-71.1
VelocityShares Daily 2x VIX Me	2,377	8,965	-73.5
VelocityShares Daily 2x VIX Sh	2,126,328	1,486,944	43.0

VelocityShares Daily Inverse V	1,184,941	727,783	62.8	
VelocityShares Daily Inverse V	2,991	320	834.7	
VelocityShares VIX Medium Term	7,125	10,016	-28.9	
VelocityShares VIX Short Term	60,866	60,761	0.2	
Venoco, Inc. Common Stock	1,018,572	1,035,968	-1.7	
Ventas, Inc. Common Stock	9,113,418	10,511,262	-13.3	
Veolia Environn American Depos	1,843,171	1,069,421	72.4	
Verifone Systems, Inc. Common	4,681,243	3,601,332	30.0	
Verizon Communications Inc. Co	41,710,906	45,079,260	-7.5	
Verso Paper Corp. Common Stock	914,243	853,379	7.1	
Viad Corp Common Stock	510,766	532,010	-4.0	
VimpelCom Ltd	4,272,977	4,036,570	5.9	
Vina Concha Y Toro Common Stoc	17,788	18,710	-4.9	
Virginia Electric & Power Co	56	250	-77.6	
Virtus Total Return Fund	9,916	41,684	-76.2	
Visa Inc. Visa Inc.	7,248,360	6,728,463	7.7	
Vishay Intertechnology, Inc. C	7,546,314	6,439,987	17.2	
Vishay Precision Group, Inc. C	475,038	495,348	-4.1	
Visteon Corporation Common Sto	888,808	913,966	-2.8	
Vitamin Shoppe, Inc Common Sto	2,826,476	2,750,244	2.8	
Vmware, Inc. Common stock, Cla	4,371,598	4,196,155	4.2	
VOC Energy Trust Units of Bene	45,289	22,170	104.3	
Vonage Holdings Corp. Common S	7,757,584	7,181,326	8.0	
Vornado Realty L.P. 7.875% Pub	3,223	8,643	-62.7	
Vornado Realty Trust Common St	4,467,273	5,040,844	-11.4	
Vornado Realty Trust PFD CUMUL	53,072	52,869	0.4	
Vornado Realty Trust Preferred	36,749	36,661	0.2	
Vornado Realty Trust Preferred	9,551	10,336	-7.6	
Vornado Realty Trust Preferred	17,002	22,319	-23.8	
Vornado Realty Trust Preferred	2,852	2,852	-23.8	
Vornado Realty Trust Vornado R	5,320	6,786	-21.6	
Vornado Realty Trust Vornado R	2,715	3,759	-27.8	
Vulcan Materials Company (Hold	15,750,465	15,719,125	0.2	
W & T Offshore, Inc. Common St	5,188,190	5,394,768	-3.8	
W.P. Carey & Co. LLC Common	29,300	31,169	-6.0	
W.R. Berkley Corporation Commo	4,311,669	4,183,483	3.1	
W.R. Berkley Corporation W.R.	8,185	3,943	107.6	
W.R. Grace & Co. Common Stoc	1,873,247	1,611,597	16.2	
W.W. Grainger, Inc. Common Sto	1,702,062	1,902,813	-10.6	
Wabash National Corporation Co	11,121,478	10,987,940	1.2	
Wabco Holdings Inc. Common Sto	555,879	544,636	2.1	
Wachovia Cap Tr IX 6.375 Guara	8,977	12,006	-25.2	
Wachovia Corporation Cap Tr IX 6.375 Guara		8,977	12,006	-25.2
Wachovia	31,358	39,466	-20.5	
Wachovia Preferred Funding Cp	8,517	12,674	-32.8	
Waddell & Reed Financial, In	4,305,608	4,582,111	-6.0	
Walgreen Co. Common Stock	29,175,449	24,011,650	21.5	
Walker & Dunlop, Inc Common	427,466	466,334	-8.3	
Wal-Mart Stores, Inc. Common S	23,957,848	23,154,506	3.5	
Walt Disney Company (The) Comm	44,965,612	39,628,579	13.5	
Walter Energy, Inc. Common Sto	1,866,302	1,843,187	1.3	
Warnaco Group Inc (The) Common	3,260,310	3,008,907	8.4	
Washington Post Company (The)	610,816	613,596	-0.5	
Washington Real Estate Investm	4,885,640	4,982,691	-1.9	
Waste Connections, Inc. Common	7,081,158	6,840,494	3.5	
Waste Management, Inc. Common	23,337,909	22,444,487	4.0	
Waters Corporation Common Stoc	2,555,993	2,672,764	-4.4	
Watsco, Inc. Common Stock	2,410,922	2,528,195	-4.6	
Watson Pharmaceuticals, Inc. C	1,586,405	1,511,061	5.0	
Watts Water Technologies, Inc.	2,561,892	2,494,739	2.7	
Wausau Paper Corp. Common Stoc	2,674,760	2,829,488	-5.5	
WCM BNY Mellon Focused Growth	1,248	10,004	-87.5	
Weatherford International, Ltd	16,355,913	14,578,545	12.2	
Webster Financial Corporation	4,245,144	4,566,769	-7.0	
Weight Watchers International	8,254,706	7,351,649	12.3	

Weingarten Realty Investors Co	10,003,486	9,460,481	5.7
Weingarten Realty Investors De	13,873	17,429	-20.4
Weingarten Realty Investors De	1,905	1,894	0.6
Weingarten Realty Investors De	1,925	2,278	-15.5
Weingarten Realty Investors We	5,582	7,564	-26.2
Weis Markets, Inc. Common Stoc	566,886	586,114	-3.3
Wellcare Health Plans, Inc. Co	1,505,991	1,369,912	9.9
WellPoint, Inc. Common Stock	6,288,034	5,241,187	20.0
Wells Fargo & Company Common	47,129,732	42,304,767	11.4
Wells Fargo & Company Enhanc	43,725	42,021	4.1
Wells Fargo & Company Warran	1,335,730	1,299,100	2.8
Wells Fargo & Company Wells	395,554	199,677	98.1
Wells Fargo & Company Wells	4,459	2,483	79.6
Wells Fargo Advantage Global D	31,949	44,407	-28.1
Wells Fargo Cap IX Tr Originat	45,040	38,542	16.9
Wells Fargo Cap VII Gtd Tr Pfd	129,293	141,068	-8.3
Wells Fargo Capital VIII Gtd T	13,593	12,881	5.5
Wells Fargo Capital XI 6.25% E	19,029	25,481	-25.3
Wesco Aircraft Holdings, Inc.	876,638	976,203	-10.2
WESCO International, Inc. Comm	6,011,502	5,743,019	4.7
West Pharmaceutical Services,	2,730,623	2,331,372	17.1
Westar Energy, Inc. Common Sto	1,822,209	1,906,230	-4.4
Westar Energy, Inc. Westar Ene	3,046	2,742	11.1
Western Alliance Bancorporatio	5,641,619.0	5,580,724	1.1
Western Asset Bond Fund Share	80,277	61,815	29.9
Western Asset Emerging Markets	51,831	40,253	28.8
Western Asset Emerging Markets	42,357	55,071	-23.1
Western Asset Global Corporate	14,329	12,586	13.8
Western Asset Global High Inco	147,594	197,077	-25.1
Western Asset Global Partners	56,337	81,374	-30.8
Western Asset High Income Fund	323,761	255,973	26.5
Western Asset High Income Fund	3,648	6,261	-41.7
Western Asset High Income Oppo	324,657	330,866	-1.9
Western Asset High Yield Defin	34,286	3,818	798.0
Western Asset Income Fund Comm	2,812	4,150	-32.2
Western Asset Inflation Manage	4,982	3,347	48.8
Western Asset Investment Grade	8,804	11,004	-20.0
Western Asset Managed High Inc	86,290	102,165	-15.5
Western Asset Managed Municipa	9,176	3,637	152.3
Western Asset Mortgage Defined	3,736	1,015	268.1
Western Asset Municipal Define	5,150	8,822	-41.6
Western Asset Municipal High I	19,313	31,032	-37.8
Western Asset Municipal Partne	8,616	8,500	1.4

26 Jan 2012 08:45 EDT DJ NYSE Short Interest: Western Asset Variable - Zweig Fund

	Jan 13	Dec 30	% Chg
Western Asset Variable Rate St	2,061	612	236.8
Western Asset Worldwide Income	15,817	29,230	-45.9
Western Asset/Claymore Inflati	34,330	44,533	-22.9
Western Asset/Claymore Inflati	11,875	19,571	-39.3
Western Digital Corporation Co	4,475,339	4,775,586	-6.3
Western Gas Partners, LP Limit	1,067,317	975,381	9.4
Western Refining Inc. Western	13,617,121	12,825,287	6.2
Western Union Company (The) Co	14,319,967	14,042,761	2.0
Westinghouse Air Brake Technol	458,813	417,441	9.9
Westlake Chemical Corporation	2,205,041	2,214,353	-0.4
Westpac Banking Corporation Co	183,402	191,091	-4.0
Westwood Holdings Group Inc Co	157,095	167,063	-6.0
Weyerhaeuser Company Common St	17,462,098	16,194,594	7.8
WGL Holdings IncCommon Stock	3,448,566	3,489,158	-1.2

Whirlpool Corporation Common S	7,653,443	7,533,756	1.6
White Mountains Insurance Grou	28,465	24,397	16.7
Whiting Petroleum Corporation	3,979,620	3,102,281	28.3
Whiting Petroleum Corporation	3	3	28.3
Whiting USA Trust I Whiting US	648,847	623,593	4.0
Willbros Group, Inc. (DE) Comm	2,023,346	2,127,550	-4.9
Williams Companies, Inc. (The)	20,803,029	17,209,047	20.9
Williams Partners L.P. Common	2,840,750	2,711,146	4.8
Williams-Sonoma, Inc. Common S	4,159,586	3,558,643	16.9
Willis Group Holdings Public L	1,216,320	812,491	49.7
Wilshire 4500 Completion	1,452	1,452	49.7
Wilshire 5000 Total Market ETF	393	9,242	-95.7
Wilshire Micro-Cap ETF (based	1,975	570	246.5
Wilshire US REIT	25,637	1,356	1,790.6
Winnebago Industries, Inc. Com	3,249,565	3,435,215	-5.4
Winthrop Realty Trust New Comm	897,478	1,022,022	-12.2
Winthrop Realty Trust Preferre	1,250	700	78.6
Wipro Limited Common Stock	5,054,618	4,683,975	7.9
Wisconsin Energy Corporation C	5,119,261	5,872,995	-12.8
WisdomTree Asia Local Debt Fun	101,941	63,275	61.1
WisdomTree Asia Pacific ex-Jap	7,019	6,933	1.2
WisdomTree Australia Dividend	7,727	8,399	-8.0
WisdomTree Australia New Zeala	5,663	11,696	-51.6
WisdomTree Commodity Country E	352	1,744	-79.8
WisdomTree DEFA Fund	4,361	5,960	-26.8
WisdomTree DEFA High-Yielding	54,507	62,838	-13.3
WisdomTree Dividend Ex-Financi	105,663	99,829	5.8
WisdomTree Dreyfus Brazilian R	48,052	69,813	-31.2
WisdomTree Dreyfus Chinese Yua	101,004	51,198	97.3
WisdomTree Dreyfus Commodity C	2,769	12,993	-78.7
WisdomTree Dreyfus Emerging Cu	69,124	47,976	44.1
WisdomTree Dreyfus Indian Rupe	4,646	1,447	221.1
WisdomTree Dreyfus Japanese Ye	7,588	51,009	-85.1
WisdomTree Dreyfus South Afric	492	617	-20.3
WisdomTree Earnings 500 Fund	5,457	953	472.6
WisdomTree Emerging Market Sma	206,858	144,707	42.9
WisdomTree Emerging Markets Hi	653,862	404,253	61.7
WisdomTree Emerging Markets Lo	41,290	139,597	-70.4
WisdomTree Euro Debt Fund	1,380	666	107.2
WisdomTree Europe High-Yieldin	40,321	34,903	15.5
WisdomTree Europe SmallCap Div	7,039	6,030	16.7
WisdomTree Global ex-U.S. Grow	251	453	-44.6
WisdomTree Global ex-US Real E	10,973	9,207	19.2
WisdomTree Global ex-US Utilit	3,569	3,743	-4.6
WisdomTree Global Natural Reso	1,857	5,640	-67.1
WisdomTree Global Real Return	611	490	24.7
WisdomTree High-Yielding Equit	148,186	66,866	121.6
WisdomTree India Earnings Fund	9,583,086	7,724,725	24.1
WisdomTree International Divid	99,533	105,312	-5.5
WisdomTree International Hedge	2,041	684	198.4
WisdomTree International Large	14,804	17,794	-16.8
WisdomTree International MidCa	3,682	6,060	-39.2
WisdomTree International Small	21,597	24,583	-12.1
WisdomTree Japan SmallCap Fund	4,897	12,167	-59.8
WisdomTree Japan Total Dividen	73,716	57,557	28.1
WisdomTree LargeCap Dividend F	131,115	124,651	5.2
WisdomTree LargeCap Growth Fun	1,779	237	650.6
WisdomTree Low P/E Fund	2,483	1,014	144.9
WisdomTree Managed Futures Str	7,479	8,969	-16.6
WisdomTree MidCap Dividend Fun	94,472	63,998	47.6
WisdomTree MidCap Earnings Fun	9,702	1,539	530.4
WisdomTree SmallCap Earnings F	15,518	11,856	30.9
WisdomTree Total Dividend Fund	45,226	14,686	208.0
WisdomTree Total Earnings Fund	820	687	19.4
WisdomTree Trust SmallCap Divi	46,515	47,411	-1.9
WMS Industries Inc. Common Sto	5,934,191	5,871,481	1.1

WNS (Holdings) Limited Sponsor	1,622	1,998	-18.8
Wolverine World Wide, Inc. Com	2,182,687	2,187,000	-0.2
Woori Finance Holdings Co Ltd	9,262	3,584	158.4
World Fuel Services Corporatio	7,589,648	7,519,591	0.9
World Wrestling Entertainment,	3,437,134	3,514,629	-2.2
Worthington Industries, Inc. C	4,250,045	4,552,529	-6.6
WPX Energy, Inc. Common Stock	7,035,521	292,445	2,305.8
Wright Express Corporation com	2,307,601	2,432,045	-5.1
WSP Holdings Limited American	11,967	3,903	206.6
WuXi PharmaTech (Cayman) Inc.	1,014,192	1,042,795	-2.7
Wyndham Worldwide Corp Common	2,841,940	3,059,520	-7.1
Xcel Energy Inc. Common Stock	4,382,547	4,264,303	2.8
Xcel Energy Inc. Jr Sub Nt	11,960	3,101	285.7
Xerium Technologies, Inc. New	320,347	338,328	-5.3
Xerox Corporation Common Stock	16,148,598	12,106,110	33.4
Xinyuan Real Estate Co Ltd Ame	239,439	234,684	2.0
XL Group plc	4,261,611	3,368,693	26.5
XO Group, Inc. Common Stock	1,382,539	1,438,926	-3.9
Xueda Education Group American	453,713	478,077	-5.1
Xylem Inc. Common Stock New	5,471,156	4,498,226	21.6
Yamana Gold, Inc. Ordinary Sha	6,174,512	6,509,401	-5.1
Yanzhou Coal Mining Company Li	645,016	680,266	-5.2
Yingli Green Energy Holding Co	13,730,852	13,661,380	0.5
Youku Inc. American Depositary	8,978,695	8,949,653	0.3
YPF Sociedad Anonima Common St	281,704	200,758	40.3
Yum! Brands, Inc.	5,700,169	5,629,959	1.2
Zale Corporation Common Stock	3,684,414	3,715,924	-0.8
Zep Inc. Common Stock	664,901	719,826	-7.6
Zimmer Holdings, Inc. Common S	7,509,763	7,879,552	-4.7
Zions Bancorporation Dep Shs R	1,808	2,791	-35.2
Zions Bancorporation Depositar	31,361	16,416	91.0
Zions Bancorporation Depositar	2,622	2,275	15.3
Zions Capital Trust B Cap Secs	17,681	17,026	3.8
Zuoan Fashion Limited American	30,057	23,421	28.3
Zweig Fund, Inc. (The) Common	1,041,835	1,013,203	2.8

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## MARKET WEEK

Stocks --- The Trader: The Lazarus Rally

By Vito J. Racanelli

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The Lazarus rally continued last week, and stocks raced ahead, this time by more than 2%. Following this month's trend, the worst stocks of 2011 have been raised from the dead and are the leaders of the still young 2012.

The 50 worst-performing stocks in the Standard & Poor's 500 Index last year, for example, have jumped about 11% this year, while 2011's 50 best stocks are up just 2%, according to Bespoke Investment Group.

Trading volumes last week were generally light, and earnings results were taken positively by the market, even though there is evidence of slowing revenue gains at some big companies. No one's going to sniff at last week's rise, but a pullback in the next week or two would seem to be in order. (More on that below).

The Dow Jones Industrial Average rose 298.42, or 2.4%, on the week, to close at 12,720.48, while the Standard & Poor's 500 rose 2%, to 1315.38. That's the first weekly S&P 500 close with a 13 handle since last July. The tech-heavy Nasdaq Composite gained 2.8%, to 2786.70, helped by strong fourth-quarter profits from Microsoft (ticker: MSFT) and chip maker Intel (INTC).

While its revenue numbers were light, the biggest Lazarus of them all, Bank of America (BAC), did report better-than-expected fourth-quarter revenue Thursday. The rest of its results were made murky by charges and one-time gains, and its basic banking results weren't stellar. Still, that didn't stop investors from bidding up the market and the stock, the latter now up 27% this year and the leading Dow component.

"Stocks left for dead have come back to life, and people are feeling good about a rally led by financials," notes Nicolas Colas, chief market strategist for ConvergeX Group. "It follows the old-school playbooks, and as long as banks lead, it's going to be hard to suppress the rally."

International Business Machines (IBM), Microsoft and Intel all reported slower revenue growth. "Revenue trends were disappointing, and that could have given investors an excuse to sell off, but they didn't," observes James McDonald, chief investment strategist at Northern Trust. It's a good sign that the market finished up strong in spite of that, but the sales weakness speaks to European and global growth issues, he adds. That could become a sore point if it continues through the earnings reporting season.

Before we leave you feeling all warm and fuzzy about the market, consider a few issues that might lead to a near-term pullback after such a fast, furious and unexpected rally.

For one, a trader points out, the short interest -- or level of investors who are betting on stocks to drop -- is at the lowest level in at least a year. That suggests buying from short covering is exhausted for the time being.

Additionally, the Chicago Board Options Exchange Volatility Index, or VIX, is down to levels that suggest rising complacency on the part of investors. It won't take much of a bearish surprise to create a near-term drop.

In terms of earnings, as noted, while the profits reports last week were good, the weakness in revenue growth bears close watching. It seems as if investors are cognizant of slowing sales growth, but it doesn't mean they will always ignore it.

Defense stocks have recovered some from the 2011 lows reached last August, but they've underperformed the market. Investors expect that the combination of a return of U.S. forces from Iraq and federal government belt-tightening will significantly reduce future military spending.

That's a legitimate concern, but some stocks appear to have fallen to levels where a lot of bad news has been discounted in the stock price. Shares of mid-cap Alliant Techsystems (ATK), for example, are down 15% from

their summer level, versus 5% for the industry. At Friday's close of 61.78, the shares are down about 50% from all-time highs set in late 2007 and sport a much lower price/earnings ratio, even though the company is likely to earn 25% more in the next year or two than it did back then. The backlog is a healthy \$6.5 billion, though not all of that is locked in.

While the market is worried about a decline in defense earnings, Alliant should still see profits stabilize at about \$8 a share in earnings for the next several years, thanks to nice backlog of signed contracts, says Craig Giventer, a money manager at Financial Partners Capital Management, which owns Alliant shares.

The company's small-, medium- and large-caliber ammunition operations account for 37% of sales: Missile products for defense and NASA make up 14%; aerospace systems components, 30%; and security and sport products, 19%. About two-thirds of sales come from the government, but foreign sales, now just 14% of the total, are growing.

Arlington, Va.-based Alliant is generally diversified and doesn't depend on one defense program that might get the ax, Giventer says. Indeed, it is more typically a low-cost provider of munitions for a broad range of weapons, and the company also makes sales of ammunition to law-enforcement personnel and private gun owners.

As this column noted a few weeks back, in recent months, the shares of gun makers have taken off on higher pistol sales around the country. Alliant makes the ammo for those guns.

That hasn't helped the stock. It trades at about seven times consensus analyst expectations of \$8.81 in the fiscal year ending this March, and \$8.48 in fiscal 2013. Earnings could go down a bit, but using just about any important metric typically employed by investors, Alliant now trades at or near historical lows.

Falling results don't seem to be an Alliant habit. It has a track record of a decade of consecutive annual sales increases, and nearly that many years of higher profits, too. In March-ended fiscal 2011, revenue rose 5%, to \$4.8 billion, and earnings rose to \$313 million or \$9.41 a share, from \$279 million or \$8.48.

Alliant has a healthy balance sheet, with cash equal to 13% of its market cap.

Market sentiment can change rather precipitously on defense shares. In the 1990s, after the Berlin Wall fell, defense stocks took a hit as the world's investors expected peace to break out all over. Sadly, that didn't happen, and it isn't about to happen now that U.S. troops have happily come home from Iraq. There's Afghanistan and plenty of other potential hot spots.

Pardon our pessimistic view of humanity, but history shows that underestimating the species' capacity for mayhem is not a good bet. But at this price, Alliant stock should be for the long-term investor. It trades like a broken stock, but it's not.

Last week's rally helped many stocks, including small-cap Pep Boys -- Manny, Moe & Jack (PBY). The shares rose about 6%, to 11.38, though they're 30% below their 52-week high. The auto-parts retailer and service company has been turning around slowly but steadily right into the teeth of the financial crisis. It's worth a look if indeed the U.S. economy will continue to expand and unemployment continues to drop.

With the average U.S. car more than 10 years old, "it's a good business to be in, and the risk/reward looks appealing," says Nicholas Galluccio, the CEO of Teton Advisors, which owns Pep Boys shares.

New managers arrived at Pep Boys beginning in 2007, and their efforts are bearing fruit at the once-struggling company. But it's not a widely followed stock, he notes, and there are some not-so-obvious basic company attractions that help give some cushion to what is a play on a growing U.S. economy.

For example, Galluccio points out, Pep Boys owns about 232 of its 735 locations around the country. The value of that real estate and its Philadelphia headquarters was recently estimated at \$690 million. That doesn't include the company's four distribution centers and its small office building in Los Angeles. On the balance sheet, there is about \$80 million in cash.

When the \$295 million in company debt is subtracted from the property and cash total of \$770 million, the result, \$475 million, is equal to some three-quarters of Pep Boys \$622 total market cap. Effectively, investors are paying significantly less than it seems for the still-improving underlying business. The numbers suggest that the stock is undervalued, Galluccio says.

Pep Boys trades at 16 times analysts' consensus earnings-per-share estimate of 71 cents in the fiscal 2012 year, ending this month, and 12 times the 92 cents projected for fiscal 2013, or calendar 2012. While those P/Es aren't inordinately cheap on an absolute level, Pep Boys does trade at a big discount to just about any of its own historical valuation metrics. It also sells at a discount to the 19 P/E of the industry, which includes auto-parts retailers like AutoZone (AZO) and vehicle-repair shops like Midas (MDS).

And things have gotten, well, peppier. In fiscal 2011, Pep Boys earned 70 cents a share, up from 44 cents in fiscal 2010 and a loss of 58 cents in fiscal 2009, or calendar 2008.

That was about when the current managers took over. Now, the company is embarking on a remodeling of new stores and retrofitting of old ones expected to reduce costs significantly. Management guidance is for operating margins to go from just under 4% to the "mid to high" single digits and for pretax return on invested capital to rise to the "high teens" from the current 10%, by 2014. Additionally, Pep Boys shares have performed worse over the past 12 months and remain further off their highs than peers' shares.

On the bear side, Pep Boys' return on equity is about half that of its rivals. North American car sales are starting to perk up, so the average fleet age might be peaking, and newer cars generally need less maintenance.

Nevertheless, there are plenty of cars that do. If the turnaround continues, a return of the "risk on" trade could propel Pep Boys another 10% or more this year.

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### Vital Signs

	Friday's Close	Week's Change	Week's % Chg.
DJIndustrials	12720.48	+298.42	+2.40
DJTransportation	5280.75	+104.83	+2.03
DJUtilities	448.54	-2.36	-0.52
DJ65Stocks	4360.91	+75.96	+1.77
DJUSMarket	329.64	+6.77	+2.10
NYSEComp.	7829.33	+197.30	+2.59
AmexComp.	2299.45	+34.53	+1.52
<b>S&amp;P500</b>	1315.38	+26.29	+2.04
S&PMidCap	930.62	+24.03	+2.65
S&PSmallCap	438.68	+11.46	+2.68
Nasdaq	2786.70	+76.03	+2.80
ValueLine(arith.)	2876.35	+79.63	+2.85
Russell2000	784.62	+20.42	+2.67
DJUSTSM	13760.86	+288.49	+2.14

### Last Week    Week Earlier

NYSE		
Advances	2,414	2,161
Declines	730	988
Unchanged	46	53
NewHighs	292	277
NewLows	36	50
AvDailyVol(mil)	4,063.6	3,795.9
Dollar		
(Finexspotindex)	80.16	81.52
T-Bond		
(CBTnearbyfutures)	130-9	131-18
Crude Oil		
(NYMlightsweetcrude)	98.46	98.70
Inflation KR-CRB		
(FuturesPriceIndex)	309.91	307.70
Gold		
(CMXnearbyfutures)	1663.70	1630.40

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