

4300

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/09 THROUGH 12/31/09

DCP EQUITY (4300)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 37563 34,435.61	12/21/09 12/24/09	17285T10 423293	CITADEL BROADCASTING CORP. INSTINET (PORTAL)		6,911.00	.010	.01 34.56	32.47	-
SALE 17155	12/15/09 12/18/09	28608210 423276	ELECTRONICS FOR IMAGING, IN LABRANCHE/OTC		10,000.00	12.450	3.20 100.00	124,397.80	-121,852.20
SUBTOTAL STOCK SALES:					16,911.00		3.21	124,430.27	-
156,287.81							134.56		
TOTAL FUND SALES:					16,911.00		3.21	124,430.27	-
156,287.81							134.56		

END OF REPORT FOR: DCP EQUITY

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/09 THROUGH 12/31/09

DCP SMALL CAP. (EQUITY) (4302)

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<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 25885	12/28/09 12/31/09	15678210 423310	CERNER CORP. LABRANCHE/OTC		5,000.00	84.170	10.82 50.00	420,789.18	330,804.93
SALE 09486	12/15/09 12/18/09	28608210 423275	ELECTRONICS FOR IMAGING, IN LABRANCHE/OTC		5,000.00	12.450	1.60 50.00	62,198.90	-35,451.10
SUBTOTAL STOCK SALES:					10,000.00		12.42	482,988.08	
295,353.83							100.00		
TOTAL FUND SALES:					10,000.00		12.42	482,988.08	
295,353.83							100.00		

END OF REPORT FOR: DCP SMALL CAP. (EQUITY)

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STATE OF NEW JERSEY
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DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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<u>PURCHASE OF STOCK AND OTHER EQUITIES</u>									
PUR 49791	11/25/09 12/01/09	00206R10 423216	AT&T INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	27.160	10.00	54,330.00	
PUR 49791	11/27/09 12/02/09	00206R10 423220	AT&T INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	26.721	25.00	133,630.00	
PUR 49973	12/11/09 12/16/09	00282410 423263	ABBOTT LABS CAPIS/SOFT		10,000.00	54.143	500.00	541,925.00	
PUR 49973	12/14/09 12/17/09	00282410 423267	ABBOTT LABS ELECTRONIC BROKERAGE SYSTEM		1,000.00	54.217	5.00	54,222.00	

PUR 49973	12/16/09 12/21/09	00282410 423279	ABBOTT LABS ELECTRONIC BROKERAGE SYSTEM	1,000.00	54.300	5.00	54,305.00
PUR 43986	12/10/09 12/15/09	02991220 423259	AMERICAN TOWER CORP. CL-A ELECTRONIC BROKERAGE SYSTEM	2,000.00	39.690	10.00	79,390.00
PUR 36208	12/16/09 12/21/09	03783310 423279	APPLE INC. ITG (CHANNEL)	1,000.00	195.05	10.00	195,060.00
PUR 49023	12/18/09 12/23/09	04685W10 423287	ATHENAHEALTH INC ITG (CHANNEL)	2,000.00	43.536	20.00	87,091.20
PUR 49023	12/21/09 12/24/09	04685W10 423291	ATHENAHEALTH INC ITG (CHANNEL)	1,000.00	44.080	10.00	44,090.00
PUR 47512	11/27/09 12/02/09	05722410 423220	BAKER HUGHES IN ELECTRONIC BROKERAGE SYSTEM	2,000.00	40.360	10.00	80,730.00
PUR 46954	12/03/09 12/08/09	06050510 423237	BANK OF AMERICA ELECTRONIC BROKERAGE SYSTEM	4,000.00	16.270	20.00	65,100.00
PUR 46954	12/09/09 12/14/09	06050510 423254	BANK OF AMERICA ELECTRONIC BROKERAGE SYSTEM	2,000.00	15.500	10.00	31,010.00

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PUR 46954	12/15/09 12/18/09	06050510 423273	BANK OF AMERICA ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.190	10.00	30,390.00	
PUR 46954	12/23/09 12/29/09	06050510 423300	BANK OF AMERICA ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.410	10.00	30,830.00	
PUR 49963	12/10/09 12/15/09	07589610 423259	BED BATH & BEYOND INC MERRIMAN/OTC		12,000.00	38.600	120.00	463,315.20	
PUR 49963	12/11/09 12/16/09	07589610 423263	BED BATH & BEYOND INC CAPIS/SOFT		2,000.00	38.689	100.00	77,477.00	
PUR 49963	12/15/09 12/18/09	07589610 423273	BED BATH & BEYOND INC ITG (CHANNEL)		1,000.00	38.429	10.00	38,438.50	
PUR 50012	12/15/09 12/18/09	08651610 423273	BEST BUY ELECTRONIC BROKERAGE SYSTEM		2,000.00	41.480	10.00	82,970.00	
PUR 50012	12/15/09 12/18/09	08651610 423273	BEST BUY ELECTRONIC BROKERAGE SYSTEM		12,000.00	42.830	60.00	514,020.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					14,000.00	42.637	70.00	596,990.00	
PUR 50012	12/15/09 12/18/09	08651610 423273	BEST BUY ITG (CHANNEL)		2,000.00	41.704	20.00	83,428.80	
PUR 37974	12/02/09 12/07/09	11012210 423232	BRISTOL-MYERS SQUIBB CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	24.750	10.00	49,510.00	
PUR 48982	12/02/09 12/07/09	11776U30 423232	BSQUARE CORP ITG (CHANNEL)		50.00	2.250	.50	113.00	
PUR 48982	12/03/09 12/08/09	11776U30 423237	BSQUARE CORP ITG (CHANNEL)		2,800.00	2.200	28.00	6,186.88	

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PUR 48982	12/04/09 12/09/09	11776U30 423241	BSQUARE CORP ITG (CHANNEL)		1,200.00	2.167	12.00	2,612.04	
PUR 48982	12/07/09 12/10/09	11776U30 423245	BSQUARE CORP ITG (CHANNEL)		900.00	2.283	9.00	2,063.52	
PUR 48982	12/08/09 12/11/09	11776U30 423249	BSQUARE CORP ITG (CHANNEL)		5,050.00	2.289	50.50	11,609.45	

PUR 49564	12/22/09 12/28/09	12526910 423296	CF INDUSTRIES HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	85.090	5.00	85,095.00
PUR 49562	12/02/09 12/07/09	12665010 423232	CVS CORP ELECTRONIC BROKERAGE SYSTEM	9,000.00	30.768	45.00	276,954.30
PUR 49562	12/04/09 12/09/09	12665010 423241	CVS CORP ELECTRONIC BROKERAGE SYSTEM	1,000.00	30.690	5.00	30,695.00
PUR 49562	12/17/09 12/22/09	12665010 423283	CVS CORP ELECTRONIC BROKERAGE SYSTEM	1,000.00	31.259	5.00	31,264.00
PUR 50154	12/21/09 12/24/09	12673P10 423291	CA INC ELECTRONIC BROKERAGE SYSTEM	10,000.00	22.751	50.00	227,563.00
PUR 50154	12/22/09 12/28/09	12673P10 423296	CA INC ELECTRONIC BROKERAGE SYSTEM	8,000.00	22.660	40.00	181,319.20
PUR 50154	12/23/09 12/29/09	12673P10 423300	CA INC ELECTRONIC BROKERAGE SYSTEM	6,000.00	22.748	30.00	136,518.00
PUR 50154	12/24/09 12/30/09	12673P10 423304	CA INC ELECTRONIC BROKERAGE SYSTEM	3,000.00	22.854	15.00	68,575.80
PUR 49696	11/25/09 12/01/09	18538Q10 423216	CLEARWIRE CORP CL-A ITG (CHANNEL)	2,000.00	5.724	20.00	11,467.00
PUR 49696	12/10/09 12/15/09	18538Q10 423259	CLEARWIRE CORP CL-A MERRIMAN/OTC	6,000.00	5.796	60.00	34,837.80

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PUR 49782	11/30/09 12/03/09	18911Q10 423224	CLOUD PEAK ENERGY INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	13.629	5.00	13,634.00	
PUR 49782	12/11/09 12/16/09	18911Q10 423263	CLOUD PEAK ENERGY INC CAPIS/SOFT		1,000.00	12.870	50.00	12,920.00	
PUR 49193	11/27/09 12/02/09	19210850 423220	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		4,000.00	22.685	20.00	90,760.80	
PUR 49193	12/01/09 12/04/09	19210850 423228	COEUR D'ALENE MINES CORP MAGNA SECURITIES CORP		7,000.00	23.430	70.00	164,077.20	
PUR 49193	12/04/09 12/09/09	19210850 423241	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		3,000.00	21.227	15.00	63,696.60	
PUR 49193	12/10/09 12/15/09	19210850 423259	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.090	10.00	40,190.00	
PUR 49193	12/22/09 12/28/09	19210850 423296	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	18.097	5.00	18,102.00	
PUR 49193	12/23/09 12/29/09	19210850 423300	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	18.230	5.00	18,235.00	
PUR 47786	11/30/09 12/03/09	19259P30 423224	COINSTAR INC ITG (CHANNEL)		1,000.00	26.412	10.00	26,422.00	
PUR 47786	12/04/09 12/09/09	19259P30 423241	COINSTAR INC ITG (CHANNEL)		1,000.00	23.819	10.00	23,829.30	
PUR 47786	12/08/09 12/11/09	19259P30 423249	COINSTAR INC ITG (CHANNEL)		2,000.00	23.784	20.00	47,588.60	
PUR 47786	12/09/09 12/14/09	19259P30 423254	COINSTAR INC ITG (CHANNEL)		2,000.00	23.901	20.00	47,822.60	
PUR 49940	12/09/09 12/14/09	19416210 423254	COLGATE-PALMOLIVE CO ELECTRONIC BROKERAGE SYSTEM		8,000.00	82.680	40.00	661,480.00	

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PUR	12/23/09	19416210	COLGATE-PALMOLIVE CO						

49940	12/29/09	423300	ELECTRONIC BROKERAGE SYSTEM	1,000.00	83.440	5.00	83,445.00
PUR 49977	12/11/09 12/16/09	22966910 423263	CUBIC CORP ELECTRONIC BROKERAGE SYSTEM	12,000.00	36.990	60.00	443,936.40
PUR 50014	12/15/09 12/18/09	25388B10 423273	DIGITAL RIVER ITG (CHANNEL)	20,000.00	26.355	200.00	527,306.00
PUR 50014	12/16/09 12/21/09	25388B10 423279	DIGITAL RIVER ITG (CHANNEL)	2,000.00	26.396	20.00	52,811.60
PUR 49620	12/10/09 12/15/09	25659P40 423259	DOLAN MEDIA CO ELECTRONIC BROKERAGE SYSTEM	4,000.00	10.887	20.00	43,569.20
PUR 42995	12/04/09 12/09/09	25674610 423241	DOLLAR TREE INC ITG (CHANNEL)	4,000.00	46.858	40.00	187,472.80
PUR 42995	12/08/09 12/11/09	25674610 423249	DOLLAR TREE INC ITG (CHANNEL)	1,000.00	46.886	10.00	46,895.50
PUR 50201	12/23/09 12/29/09	27864210 423300	EBAY INC ITG (CHANNEL)	24,000.00	23.770	240.00	570,712.80
PUR 50201	12/28/09 12/31/09	27864210 423308	EBAY INC MERRIMAN/OTC	2,000.00	23.870	20.00	47,760.00
PUR 50200	12/23/09 12/29/09	28571610 423300	ELECTRONIC GAME CARD INC ITG (CHANNEL)	77,400.00	1.248	774.00	97,361.46
PUR 50200	12/24/09 12/30/09	28571610 423304	ELECTRONIC GAME CARD INC MERRIMAN/OTC	22,600.00	1.285	226.00	29,267.00
PUR 37233	11/25/09 12/01/09	29363910 423216	ENTERCOM COMMUNICATIONS COR ELECTRONIC BROKERAGE SYSTEM	2,000.00	6.100	10.00	12,210.00
PUR 37233	11/30/09 12/03/09	29363910 423224	ENTERCOM COMMUNICATIONS COR ELECTRONIC BROKERAGE SYSTEM	2,000.00	6.056	10.00	12,121.00

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PUR 37233	12/04/09 12/09/09	29363910 423241	ENTERCOM COMMUNICATIONS COR ELECTRONIC BROKERAGE SYSTEM		4,000.00	5.825	20.00	23,318.00	
PUR 43302	11/25/09 12/01/09	29380T10 423216	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	31.476	10.00	62,961.00	
PUR 43302	11/27/09 12/02/09	29380T10 423220	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		10,000.00	30.798	50.00	308,030.00	
PUR 43302	11/30/09 12/03/09	29380T10 423224	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.460	10.00	60,930.00	
PUR 12731	11/27/09 12/02/09	36960410 423220	GENERAL ELECTRIC CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.770	10.00	31,550.00	
PUR 12731	12/01/09 12/04/09	36960410 423228	GENERAL ELECTRIC CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	16.290	10.00	32,590.00	
PUR 12731	12/23/09 12/29/09	36960410 423300	GENERAL ELECTRIC CO. ELECTRONIC BROKERAGE SYSTEM		6,000.00	15.430	30.00	92,610.00	
PUR 49930	12/08/09 12/11/09	39312210 423249	GREEN MTN COFFEE INSTINET (PORTAL)		935.00	60.755	6.55	56,812.94	
PUR 49930	12/08/09 12/11/09	39312210 423249	GREEN MTN COFFEE ITG (CHANNEL)		3,862.00	61.021	38.62	235,702.88	
PUR 49930	12/09/09 12/14/09	39312210 423254	GREEN MTN COFFEE INSTINET (PORTAL)		345.00	61.195	2.42	21,114.73	
PUR 49930	12/09/09 12/14/09	39312210 423254	GREEN MTN COFFEE ITG (CHANNEL)		2,253.00	61.185	22.53	137,871.43	
PUR 50230	12/28/09 12/31/09	40521710 423308	HAIN CELESTIAL GROUP MERRIMAN/OTC		20,000.00	16.590	200.00	331,990.00	
PUR 49866	12/02/09 12/07/09	42786610 423232	HERSHEY CO/THE ELECTRONIC BROKERAGE SYSTEM		5,000.00	35.960	25.00	179,824.50	

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PUR 49866	12/02/09 12/07/09	42786610 423232	HERSHEY CO/THE ELECTRONIC BROKERAGE SYSTEM		10,000.00	36.006	50.00	360,108.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					15,000.00	35.991	75.00	539,932.50	
PUR 49866	12/03/09 12/08/09	42786610 423237	HERSHEY CO/THE ELECTRONIC BROKERAGE SYSTEM		5,000.00	35.920	25.00	179,625.00	
PUR 49866	12/04/09 12/09/09	42786610 423241	HERSHEY CO/THE ELECTRONIC BROKERAGE SYSTEM		1,000.00	35.915	5.00	35,920.00	
PUR 49846	12/01/09 12/04/09	42823610 423228	HEWLETT-PACKARD MAGNA SECURITIES CORP		10,000.00	49.604	100.00	496,143.00	
PUR 49846	12/02/09 12/07/09	42823610 423232	HEWLETT-PACKARD ELECTRONIC BROKERAGE SYSTEM		2,000.00	49.060	10.00	98,129.60	
PUR 49846	12/02/09 12/07/09	42823610 423232	HEWLETT-PACKARD ELECTRONIC BROKERAGE SYSTEM		2,000.00	49.435	10.00	98,879.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	49.247	20.00	197,008.60	
PUR 49784	11/25/09 12/01/09	43146610 423216	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.910	25.00	34,574.00	
PUR 49784	11/27/09 12/02/09	43146610 423220	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.390	25.00	31,977.00	
PUR 49784	11/30/09 12/03/09	43146610 423224	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.047	25.00	30,261.00	
PUR 49784	11/30/09 12/03/09	43146610 423224	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.083	25.00	30,440.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	6.065	50.00	60,701.00	

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PUR 49784	12/01/09 12/04/09	43146610 423228	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.150	25.00	30,775.00	
PUR 49784	12/02/09 12/07/09	43146610 423232	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.388	25.00	31,963.00	
PUR 49784	12/21/09 12/24/09	43146610 423291	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	6.610	20.00	26,460.00	
PUR 49784	12/23/09 12/29/09	43146610 423300	HILL INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		6,000.00	6.798	30.00	40,819.80	
PUR 49619	12/01/09 12/04/09	43575830 423228	HOLLY CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	25.333	5.00	25,338.00	
PUR 49619	12/18/09 12/23/09	43575830 423287	HOLLY CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	24.429	10.00	48,868.00	
PUR 49974	12/11/09 12/16/09	44993410 423263	IMS HEALTH INC MERRIMAN/OTC		15,900.00	18.830	159.00	299,548.05	
PUR 48790	11/25/09 12/01/09	45091110 423216	ITT CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	51.991	5.00	51,996.00	
PUR 48790	12/23/09 12/29/09	45091110 423300	ITT CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	50.221	5.00	50,226.00	
PUR 49832	11/30/09 12/03/09	46059C20 423224	INTERNET CAPITAL GROUP INC ITG (CHANNEL)		7,457.00	6.329	74.57	47,268.43	
PUR 49832	12/09/09 12/14/09	46059C20 423254	INTERNET CAPITAL GROUP INC ITG (CHANNEL)		12,543.00	6.381	125.43	80,158.55	
PUR 49832	12/09/09 12/14/09	46059C20 423254	INTERNET CAPITAL GROUP INC ITG (CHANNEL)		10,000.00	6.358	100.00	63,676.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					22,543.00	6.370	225.43	143,834.55	

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PUR 49832	12/11/09 12/16/09	46059C20 423263	INTERNET CAPITAL GROUP INC CAPIS/SOFT		5,000.00	6.538	250.00	32,939.00	
PUR 49832	12/15/09 12/18/09	46059C20 423273	INTERNET CAPITAL GROUP INC ITG (CHANNEL)		5,000.00	6.269	50.00	31,396.50	
PUR 49832	12/18/09 12/23/09	46059C20 423287	INTERNET CAPITAL GROUP INC ITG (CHANNEL)		10,000.00	5.815	100.00	58,250.00	
PUR 49832	12/21/09 12/24/09	46059C20 423291	INTERNET CAPITAL GROUP INC ITG (CHANNEL)		10,000.00	6.306	100.00	63,158.00	
PUR 50049	12/16/09 12/21/09	46612K10 423279	JDA SOFTWARE ITG (CHANNEL)		20,000.00	23.545	200.00	471,102.00	
PUR 50049	12/17/09 12/22/09	46612K10 423283	JDA SOFTWARE ITG (CHANNEL)		10,000.00	23.881	100.00	238,909.00	
PUR 28084	11/27/09 12/02/09	46625H10 423220	JP MORGAN CHASE & CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	41.690	10.00	83,390.00	
PUR 28084	12/03/09 12/08/09	46625H10 423237	JP MORGAN CHASE & CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	42.210	10.00	84,430.00	
PUR 47968	11/30/09 12/03/09	48247020 423224	KIT DIGITAL INC ITG (CHANNEL)		1,000.00	9.687	10.00	9,697.10	
PUR 50191	12/22/09 12/28/09	51783410 423296	LAS VEGAS SANDS CORP ELECTRONIC BROKERAGE SYSTEM		30,000.00	15.670	150.00	470,244.00	
PUR 50191	12/23/09 12/29/09	51783410 423300	LAS VEGAS SANDS CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	15.436	50.00	154,410.00	
PUR 49723	12/04/09 12/09/09	52186520 423241	LEAR CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	63.040	5.00	63,045.00	
PUR 48852	11/30/09 12/03/09	52490110 423224	LEGG MASON INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	28.045	5.00	28,050.00	

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PUR 44053	12/10/09 12/15/09	53245710 423259	ELI LILLY & CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	34.980	10.00	69,970.00	
PUR 44053	12/10/09 12/15/09	53245710 423259	ELI LILLY & CO. ELECTRONIC BROKERAGE SYSTEM		5,000.00	35.205	25.00	176,051.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					7,000.00	35.141	35.00	246,021.00	
PUR 12799	11/25/09 12/01/09	59491810 423216	MICROSOFT CORP. ITG (CHANNEL)		10,000.00	29.828	100.00	298,376.00	
PUR 12799	11/30/09 12/03/09	59491810 423224	MICROSOFT CORP. ITG (CHANNEL)		2,000.00	29.130	20.00	58,280.00	
PUR 12799	12/01/09 12/04/09	59491810 423228	MICROSOFT CORP. ITG (CHANNEL)		4,000.00	29.950	40.00	119,840.00	
PUR 49842	12/01/09 12/04/09	60649T10 423228	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	12.153	50.00	121,576.00	
PUR 49842	12/01/09 12/04/09	60649T10 423228	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		15,000.00	12.400	75.00	186,075.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					25,000.00	12.301	125.00	307,651.00	

PUR 49842	12/02/09 12/07/09	60649T10 423232	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		5,000.00	12.101	25.00	60,529.00	
PUR 49842	12/02/09 12/07/09	60649T10 423232	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		5,000.00	12.397	25.00	62,009.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					10,000.00	12.249	50.00	122,538.00	

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PUR 49842	12/03/09 12/08/09	60649T10 423237	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		5,000.00	12.153	25.00	60,791.00	
PUR 49842	12/04/09 12/09/09	60649T10 423241	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		4,000.00	11.950	20.00	47,820.00	
PUR 49842	12/07/09 12/10/09	60649T10 423245	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	12.160	10.00	24,330.00	
PUR 41264	12/10/09 12/15/09	60871R20 423259	MOLSON COORS BREWING CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	45.410	10.00	90,830.00	
PUR 47655	12/10/09 12/15/09	61744644 423259	MORGAN STANLEY ELECTRONIC BROKERAGE SYSTEM		3,000.00	30.289	15.00	90,882.90	
PUR 47655	12/23/09 12/29/09	61744644 423300	MORGAN STANLEY ELECTRONIC BROKERAGE SYSTEM		1,000.00	29.700	5.00	29,705.00	
PUR 49843	12/01/09 12/04/09	62886E10 423228	NCR CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.566	50.00	95,706.00	
PUR 49843	12/01/09 12/04/09	62886E10 423228	NCR CORP LABRANCHE/SOFT		40,000.00	9.621	2,000.00	386,828.00	
PUR 49843	12/09/09 12/14/09	62886E10 423254	NCR CORP ELECTRONIC BROKERAGE SYSTEM		4,000.00	9.260	20.00	37,060.00	
PUR 48031	11/27/09 12/02/09	62944T10 423220	NVR INC ELECTRONIC BROKERAGE SYSTEM		100.00	672.47	.50	67,247.50	
PUR 48031	12/11/09 12/16/09	62944T10 423263	NVR INC CAPIS/SOFT		100.00	645.00	5.00	64,505.00	
PUR 49833	11/30/09 12/03/09	63530910 423224	NATIONAL CINEMEDIA INC ITG (CHANNEL)		4,806.00	14.434	48.06	69,415.94	
PUR 49833	12/10/09 12/15/09	63530910 423259	NATIONAL CINEMEDIA INC ITG (CHANNEL)		5,194.00	14.478	51.94	75,250.15	

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PUR 49833	12/16/09 12/21/09	63530910 423279	NATIONAL CINEMEDIA INC ITG (CHANNEL)		4,000.00	14.795	40.00	59,218.40	
PUR 49833	12/17/09 12/22/09	63530910 423283	NATIONAL CINEMEDIA INC ITG (CHANNEL)		5,703.00	14.498	57.03	82,739.69	
PUR 49833	12/18/09 12/23/09	63530910 423287	NATIONAL CINEMEDIA INC ITG (CHANNEL)		6,297.00	14.626	62.97	92,162.89	
PUR 49833	12/21/09 12/24/09	63530910 423291	NATIONAL CINEMEDIA INC ITG (CHANNEL)		4,000.00	15.009	40.00	60,075.20	
PUR 47942	11/27/09 12/02/09	65163910 423220	NEWMONT MINING ELECTRONIC BROKERAGE SYSTEM		1,000.00	53.050	5.00	53,055.00	
PUR 47942	12/23/09 12/29/09	65163910 423300	NEWMONT MINING ELECTRONIC BROKERAGE SYSTEM		1,000.00	47.209	5.00	47,214.00	
PUR 45030	11/30/09 12/03/09	67000610 423224	NOVELL, INC. ITG (CHANNEL)		20,000.00	3.914	200.00	78,486.00	

PUR 45030	12/23/09 12/29/09	67000610 423300	NOVELL, INC. ITG (CHANNEL)	10,000.00	4.175	100.00	41,850.00
PUR 45030	12/24/09 12/30/09	67000610 423304	NOVELL, INC. LABRANCHE/OTC	10,000.00	4.172	100.00	41,819.00
PUR 45030	12/28/09 12/31/09	67000610 423308	NOVELL, INC. MERRIMAN/OTC	10,000.00	4.172	100.00	41,824.00
PUR 46204	12/10/09 12/15/09	68389X10 423259	ORACLE CORP MERRIMAN/OTC	2,000.00	22.380	20.00	44,780.00
PUR 29494	11/25/09 12/01/09	69002720 423216	OUTDOOR CHANNEL HOLDINGS IN ITG (CHANNEL)	483.00	5.915	4.83	2,861.68
PUR 29494	11/27/09 12/02/09	69002720 423220	OUTDOOR CHANNEL HOLDINGS IN MERRIMAN/OTC	3,000.00	5.623	30.00	16,898.70

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PUR 29494	11/30/09 12/03/09	69002720 423224	OUTDOOR CHANNEL HOLDINGS IN ITG (CHANNEL)		2,000.00	5.553	20.00	11,126.80	
PUR 49869	12/02/09 12/07/09	69323K10 423232	PC MALL INC ITG (CHANNEL)		15,744.00	6.268	157.44	98,848.70	
PUR 49869	12/03/09 12/08/09	69323K10 423237	PC MALL INC ITG (CHANNEL)		14,256.00	6.248	142.56	89,209.77	
PUR 49869	12/04/09 12/09/09	69323K10 423241	PC MALL INC ITG (CHANNEL)		10,000.00	6.080	100.00	60,901.00	
PUR 49869	12/04/09 12/09/09	69323K10 423241	PC MALL INC LIQUIDNET		10,000.00	6.090	200.00	61,100.00	
PUR 49869	12/07/09 12/10/09	69323K10 423245	PC MALL INC ITG (CHANNEL)		4,000.00	6.188	40.00	24,792.80	
PUR 49869	12/08/09 12/11/09	69323K10 423249	PC MALL INC ITG (CHANNEL)		2,000.00	6.189	20.00	12,398.00	
PUR 49869	12/10/09 12/15/09	69323K10 423259	PC MALL INC ITG (CHANNEL)		4,000.00	5.915	40.00	23,700.00	
PUR 49869	12/16/09 12/21/09	69323K10 423279	PC MALL INC ITG (CHANNEL)		4,000.00	5.885	40.00	23,581.60	
PUR 49869	12/17/09 12/22/09	69323K10 423283	PC MALL INC ITG (CHANNEL)		3,000.00	5.665	30.00	17,025.00	
PUR 49869	12/18/09 12/23/09	69323K10 423287	PC MALL INC ITG (CHANNEL)		3,000.00	5.400	30.00	16,230.00	
PUR 49869	12/21/09 12/24/09	69323K10 423291	PC MALL INC ITG (CHANNEL)		4,000.00	5.193	40.00	20,811.20	
PUR 49869	12/22/09 12/28/09	69323K10 423296	PC MALL INC ITG (CHANNEL)		2,000.00	5.251	20.00	10,522.80	

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PUR 49869	12/23/09 12/29/09	69323K10 423300	PC MALL INC ITG (CHANNEL)		2,000.00	5.235	20.00	10,490.00	
PUR 40646	11/30/09 12/03/09	71817210 423224	PHILIP MORRIS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM		2,000.00	48.260	10.00	96,530.00	
PUR 40646	12/10/09 12/15/09	71817210 423259	PHILIP MORRIS INTERNATIONAL ELECTRONIC BROKERAGE SYSTEM		2,000.00	49.410	10.00	98,830.00	
PUR 46575	11/27/09 12/02/09	74731Q10 423220	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	6.939	10.00	13,887.00	
PUR	11/30/09	74731Q10	PZENA INVESTMENT MGMT INC						

46575	12/03/09	423224	ELECTRONIC BROKERAGE SYSTEM	2,000.00	7.056	10.00	14,121.00
PUR 47837	12/18/09 12/23/09	75102810 423287	RALCORP HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	57.410	5.00	57,415.00
PUR 39062	12/18/09 12/23/09	76011210 423287	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM	10,000.00	1.380	50.00	13,850.00
PUR 39062	12/21/09 12/24/09	76011210 423291	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM	10,000.00	1.320	50.00	13,250.00
PUR 39062	12/23/09 12/29/09	76011210 423300	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM	10,000.00	1.302	50.00	13,067.00
PUR 50203	12/23/09 12/29/09	77669610 423300	ROPER INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM	11,000.00	52.820	55.00	581,076.10
PUR 50203	12/24/09 12/30/09	77669610 423304	ROPER INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	53.270	5.00	53,275.00
PUR 42778	12/14/09 12/17/09	77938210 423267	ROWAN COMPANIES INC. ELECTRONIC BROKERAGE SYSTEM	6,000.00	23.665	30.00	142,021.20
PUR 48520	12/04/09 12/09/09	78477410 423241	STEC INC ITG (CHANNEL)	2,000.00	12.815	20.00	25,649.40

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PUR 48520	12/07/09 12/10/09	78477410 423245	STEC INC ITG (CHANNEL)		1,000.00	12.696	10.00	12,705.50	
PUR 48520	12/10/09 12/15/09	78477410 423259	STEC INC MERRIMAN/OTC		2,000.00	12.190	20.00	24,400.00	
PUR 33134	12/23/09 12/29/09	79084910 423300	ST. JUDE MEDICAL INC. ELECTRONIC BROKERAGE SYSTEM		1,000.00	36.995	5.00	37,000.00	
PUR 48649	12/04/09 12/09/09	83175610 423241	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	4.430	100.00	44,398.00	
PUR 48649	12/15/09 12/18/09	83175610 423273	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	3.915	100.00	39,250.00	
PUR 48649	12/23/09 12/29/09	83175610 423300	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	3.956	100.00	39,661.00	
PUR 47344	11/30/09 12/03/09	86816810 423224	SUPERIOR INDUSTRIES INTL ELECTRONIC BROKERAGE SYSTEM		2,000.00	14.030	10.00	28,070.00	
PUR 49868	12/02/09 12/07/09	87244340 423232	THQ INC ITG (CHANNEL)		50,000.00	4.881	500.00	244,550.00	
PUR 49868	12/03/09 12/08/09	87244340 423237	THQ INC ITG (CHANNEL)		20,000.00	4.897	200.00	98,130.00	
PUR 49868	12/04/09 12/09/09	87244340 423241	THQ INC ITG (CHANNEL)		10,000.00	4.579	100.00	45,889.00	
PUR 38737	11/30/09 12/03/09	87655330 423224	TASTY BAKING CO. ITG (CHANNEL)		1,000.00	5.897	10.00	5,906.80	
PUR 38737	12/10/09 12/15/09	87655330 423259	TASTY BAKING CO. MERRIMAN/OTC		1,000.00	6.000	10.00	6,010.00	
PUR 49844	12/01/09 12/04/09	88553510 423228	3COM CORP LABRANCHE/SOFT		70,000.00	7.380	3,500.00	520,100.00	

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PUR 49844	12/02/09 12/07/09	88553510 423232	3COM CORP ITG (CHANNEL)		10,000.00	7.366	100.00	73,761.00	
PUR 49844	12/04/09 12/09/09	88553510 423241	3COM CORP ITG (CHANNEL)		10,000.00	7.395	100.00	74,050.00	

PUR 45489	12/10/09 12/15/09	88731730 423259	TIME WARNER INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	29.700	10.00	59,410.00
PUR 47828	12/23/09 12/29/09	88830R10 423300	TITAN MACHINERY INC ITG (CHANNEL)		4,000.00	11.300	40.00	45,238.80
PUR 36147	11/27/09 12/02/09	88870610 423220	TIVO INC. MERRIMAN/OTC		2,000.00	10.260	20.00	20,540.00
PUR 36147	11/30/09 12/03/09	88870610 423224	TIVO INC. ITG (CHANNEL)		2,000.00	9.817	20.00	19,654.60
PUR 36147	12/01/09 12/04/09	88870610 423228	TIVO INC. ITG (CHANNEL)		18,000.00	10.001	180.00	180,203.40
PUR 36147	12/02/09 12/07/09	88870610 423232	TIVO INC. ITG (CHANNEL)		2,000.00	9.985	20.00	19,989.00
PUR 36147	12/10/09 12/15/09	88870610 423259	TIVO INC. MERRIMAN/OTC		4,000.00	9.873	40.00	39,533.60
PUR 36147	12/11/09 12/16/09	88870610 423263	TIVO INC. CAPIS/SOFT		2,000.00	9.900	100.00	19,900.00
PUR 36147	12/18/09 12/23/09	88870610 423287	TIVO INC. ITG (CHANNEL)		2,000.00	9.193	20.00	18,406.60
PUR 36147	12/23/09 12/29/09	88870610 423300	TIVO INC. ITG (CHANNEL)		2,000.00	9.486	20.00	18,992.00
PUR 42955	12/10/09 12/15/09	90323610 423259	URS CORP. ELECTRONIC BROKERAGE SYSTEM		2,000.00	42.480	10.00	84,970.00

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PUR 44273	12/01/09 12/04/09	91126810 423228	UNITED ONLINE, INC. ITG (CHANNEL)		10,000.00	6.923	100.00	69,332.00	
PUR 44273	12/02/09 12/07/09	91126810 423232	UNITED ONLINE, INC. ITG (CHANNEL)		4,000.00	7.044	40.00	28,217.20	
PUR 50137	12/18/09 12/23/09	91131210 423287	UNITED PARCEL SERVICE-CL B ELECTRONIC BROKERAGE SYSTEM		10,000.00	57.828	50.00	578,333.00	
PUR 49561	11/27/09 12/02/09	91886610 423220	VALASSIS COMMUNICATIONS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.000	10.00	30,010.00	
PUR 49561	12/04/09 12/09/09	91886610 423241	VALASSIS COMMUNICATIONS INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	16.937	5.00	16,942.00	
PUR 49561	12/09/09 12/14/09	91886610 423254	VALASSIS COMMUNICATIONS INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	19.108	20.00	76,450.00	
PUR 49880	12/03/09 12/08/09	92929710 423237	WMS INDUSTRIES ELECTRONIC BROKERAGE SYSTEM		10,000.00	40.271	50.00	402,759.00	
PUR 49880	12/04/09 12/09/09	92929710 423241	WMS INDUSTRIES ELECTRONIC BROKERAGE SYSTEM		2,000.00	39.154	10.00	78,318.00	
PUR 49880	12/04/09 12/09/09	92929710 423241	WMS INDUSTRIES ELECTRONIC BROKERAGE SYSTEM		2,000.00	40.662	10.00	81,334.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	39.908	20.00	159,652.00	
PUR 49880	12/07/09 12/10/09	92929710 423245	WMS INDUSTRIES ELECTRONIC BROKERAGE SYSTEM		2,000.00	39.530	10.00	79,070.00	
PUR 49880	12/23/09 12/29/09	92929710 423300	WMS INDUSTRIES ELECTRONIC BROKERAGE SYSTEM		1,000.00	38.302	5.00	38,307.00	

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Domestic Report

PUR 49929	12/08/09 12/11/09	93455010 423249	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	44,600.00	5.290	223.00	236,134.70
PUR 49929	12/09/09 12/14/09	93455010 423254	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	5,400.00	5.287	27.00	28,575.18
PUR 49929	12/11/09 12/16/09	93455010 423263	WARNER MUSIC GROUP CORP CAPIS/SOFT	6,000.00	5.454	300.00	33,024.00
PUR 49929	12/18/09 12/23/09	93455010 423287	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	2,000.00	5.650	10.00	11,310.00
PUR 49929	12/21/09 12/24/09	93455010 423291	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	2,000.00	6.010	10.00	12,030.00
PUR 46540	12/15/09 12/18/09	94974610 423270	WELLS FARGO & COMPANY GOLDMAN SACHS & COMPANY	5,000.00	25.000		125,000.00
PUR 50139	12/18/09 12/23/09	98385X10 423287	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM	10,000.00	46.604	50.00	466,089.00
PUR 50139	12/21/09 12/24/09	98385X10 423291	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	46.870	10.00	93,749.00
PUR 50139	12/22/09 12/28/09	98385X10 423296	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	47.140	10.00	94,290.00
PUR 50139	12/23/09 12/29/09	98385X10 423300	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM	1,000.00	47.020	5.00	47,025.00
PUR 50139	12/24/09 12/30/09	98385X10 423304	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	47.070	10.00	94,150.00
PUR 50139	12/28/09 12/31/09	98385X10 423308	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM	5,000.00	47.305	25.00	236,550.00
PUR 50139	12/28/09 12/31/09	98385X10 423308	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	47.390	10.00	94,790.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				7,000.00	47.329	35.00	331,340.00

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PUR 47586	12/01/09 12/04/09	98884U10 423228	ZAGG INCORPORATED ITG (CHANNEL)		700.00	3.996	7.00	2,803.99	
PUR 47586	12/02/09 12/07/09	98884U10 423232	ZAGG INCORPORATED ITG (CHANNEL)		1,300.00	3.975	13.00	5,179.98	
PUR 48848	12/10/09 12/15/09	H8912P10 423259	TYCO ELECTRONICS LTD ELECTRONIC BROKERAGE SYSTEM		15,000.00	23.615	75.00	354,306.00	
PUR 48848	12/15/09 12/18/09	H8912P10 423273	TYCO ELECTRONICS LTD ELECTRONIC BROKERAGE SYSTEM		1,000.00	23.810	5.00	23,815.00	
PUR 48848	12/23/09 12/29/09	H8912P10 423300	TYCO ELECTRONICS LTD ELECTRONIC BROKERAGE SYSTEM		1,000.00	23.760	5.00	23,765.00	
SUBTOTAL STOCK PURCHASES:					1,384,978.00		16,684.45	22,681,392.83	
TOTAL FUND PURCHASES:					1,384,978.00		16,684.45	22,681,392.83	
SALES OF STOCK AND OTHER EQUITIES									
SALE 49791	12/11/09 12/16/09	00206R10 423264	AT&T INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	27.982	7.20 50.00	279,757.80	12,823.75
SALE 49791	12/14/09 12/17/09	00206R10 423268	AT&T INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	28.188	7.25 50.00	281,817.75	14,883.69
SALE 49791	12/18/09 12/23/09	00206R10 423288	AT&T INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	27.290	7.02 50.00	272,842.98	5,908.93
SALE 49791	12/18/09 12/23/09	00206R10 423288	AT&T INC ELECTRONIC BROKERAGE SYSTEM		7,000.00	27.500	4.95 35.00	192,460.05	5,606.21
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					17,000.00	27.376	11.97	465,303.03	
							85.00		

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SALE 48818	12/09/09 12/14/09	00817Y10 423255	AETNA INC ELECTRONIC BROKERAGE SYSTEM		11,000.00	30.370	8.59 55.00	334,002.01	21,773.98
SALE 48818	12/11/09 12/16/09	00817Y10 423264	AETNA INC ELECTRONIC BROKERAGE SYSTEM		20,000.00	31.867	16.38 100.00	637,217.62	69,530.28
SALE 44964 32,332.95	11/25/09 12/01/09	02040910 423217	ALMOST FAMILY INC ITG (CHANNEL)		2,000.00	37.543	1.93 20.00	75,064.67	
SALE 44964 61,805.96	12/01/09 12/04/09	02040910 423229	ALMOST FAMILY INC ITG (CHANNEL)		4,000.00	36.828	3.79 40.00	147,269.41	
SALE 44964 61,371.17	12/01/09 12/04/09	02040910 423229	ALMOST FAMILY INC ITG (CHANNEL)		4,000.00	36.720	3.78 40.00	146,834.62	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					8,000.00	36.774	7.57 80.00	294,104.03	
123,177.13									
SALE 44964 49,936.67	12/09/09 12/14/09	02040910 423255	ALMOST FAMILY INC ITG (CHANNEL)		3,000.00	38.022	2.94 30.00	114,034.26	
SALE 44964	12/10/09 12/15/09	02040910 423260	ALMOST FAMILY INC MERRIMAN/OTC		3,000.00	36.767	2.84 30.00	110,268.46	46,170.87
SALE 49020	12/28/09 12/31/09	02942910 423309	AMERICAN SCIENCE & ENGIN MERRIMAN/OTC		2,000.00	76.634	3.94 20.00	153,244.46	17,987.86
SALE 48937 2,270.86	12/23/09 12/29/09	03251510 423301	ANADIGICS INC ITG (CHANNEL)		10,000.00	4.265	1.10 100.00	42,548.90	
SALE 48571 52,392.73	12/15/09 12/18/09	03760410 423274	APOLLO GROUP A ITG (CHANNEL)		8,000.00	61.427	12.63 80.00	491,321.77	-
SALE 48571 61,276.51	12/17/09 12/22/09	03760410 423284	APOLLO GROUP A ITG (CHANNEL)		8,000.00	60.316	12.41 80.00	482,437.99	-

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SALE 49023 18,116.41	12/08/09 12/11/09	04685W10 423250	ATHENAHEALTH INC ITG (CHANNEL)		2,000.00	45.490	2.34 20.00	90,957.66	
SALE 48434 30,046.85	12/23/09 12/29/09	04743P10 423301	ATHEROS COMMUNICATIONS IN ITG (CHANNEL)		4,000.00	34.493	3.55 40.00	137,928.45	
SALE 44327 6,204.18	12/02/09 12/07/09	04951310 423233	ATMEL CORP. ITG (CHANNEL)		10,000.00	4.096	1.06 100.00	40,859.94	
SALE 48325	11/30/09 12/03/09	08442310 423225	W R BERKLEY CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	24.420	1.26 10.00	48,828.74	-2,184.20
SALE 37974	12/10/09 12/15/09	11012210 423260	BRISTOL-MYERS SQUIBB CO. ELECTRONIC BROKERAGE SYSTEM		4,000.00	25.350	2.61 20.00	101,377.39	15,480.88
SALE 49564	11/30/09 12/03/09	12526910 423225	CF INDUSTRIES HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	85.250	2.20 5.00	85,242.30	4,422.80
SALE 49564	12/14/09 12/17/09	12526910 423268	CF INDUSTRIES HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	90.054	2.32 5.00	90,046.68	9,227.18
SALE 49214 163.51	12/04/09 12/09/09	14343640 423242	CARMIKE CINEMAS ITG (CHANNEL)		699.00	6.789	.13 6.99	4,738.39	

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SALE 12/07/09 49214 12/10/09 298.22	14343640 423246	CARMIKE CINEMAS ITG (CHANNEL)	1,301.00	6.784	.23 13.01	8,813.13
SALE 12/08/09 49214 12/11/09 1,641.63	14343640 423250	CARMIKE CINEMAS ITG (CHANNEL)	2,000.00	7.376	.38 20.00	14,731.42
SALE 12/09/09 49214 12/14/09 3,060.46	14343640 423255	CARMIKE CINEMAS ITG (CHANNEL)	4,000.00	7.320	.76 40.00	29,240.04
SALE 12/10/09 49214 12/15/09 2,568.48	14343640 423260	CARMIKE CINEMAS MERRIMAN/OTC	4,000.00	7.197	.74 40.00	28,748.06
SALE 12/10/09 49788 12/15/09 15,637.82	15670810 423260	CEPHALON ITG (CHANNEL)	5,000.00	57.945	7.45 50.00	289,665.05

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SALE 12/23/09 49788 12/29/09 40,813.71		15670810 423301	CEPHALON ITG (CHANNEL)		8,000.00	59.919	12.32 80.00	479,257.28	
SALE 12/15/09 49696 12/18/09 1,125.19		18538Q10 423274	CLEARWIRE CORP CL-A ITG (CHANNEL)		2,000.00	6.658	.35 20.00	13,296.25	
SALE 12/23/09 49782 12/29/09		18911Q10 423301	CLOUD PEAK ENERGY INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.081	.78 10.00	30,150.22	1,197.57
SALE 12/23/09 47786 12/29/09 471.91		19259P30 423301	COINSTAR INC ITG (CHANNEL)		2,000.00	27.724	1.43 20.00	55,425.57	-
SALE 11/25/09 47992 12/01/09		24237010 423217	DEAN FOODS ELECTRONIC BROKERAGE SYSTEM		10,000.00	16.317	4.20 50.00	163,113.80	-24,673.87
SALE 12/10/09 47992 12/15/09		24237010 423260	DEAN FOODS ELECTRONIC BROKERAGE SYSTEM		10,000.00	16.967	4.37 50.00	169,616.63	-18,171.04
SALE 12/10/09 48280 12/15/09		24736170 423260	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		20,000.00	9.909	5.10 100.00	198,076.90	43,158.23
SALE 12/11/09 48280 12/16/09		24736170 423264	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		10,000.00	11.190	2.88 50.00	111,847.12	34,387.79
SALE 12/15/09 48280 12/18/09		24736170 423274	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		10,000.00	10.962	2.82 50.00	109,567.18	32,107.85
SALE 12/21/09 48280 12/24/09		24736170 423292	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		10,000.00	11.250	2.90 50.00	112,447.10	34,987.77
SALE 12/23/09 48280 12/29/09		24736170 423301	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		10,000.00	11.950	3.08 50.00	119,446.92	41,987.58
SALE 12/15/09 35210 12/18/09		25179M10 423274	DEVON ENERGY CORP. ELECTRONIC BROKERAGE SYSTEM		2,000.00	66.930	3.45 10.00	133,846.55	11,137.50
SALE 12/02/09 49620 12/07/09		25659P40 423233	DOLAN MEDIA CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	11.620	.60 10.00	23,228.40	1,033.92

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SALE 11/27/09 42995 12/02/09		25674610 423221	DOLLAR TREE INC MERRIMAN/OTC		2,000.00	50.715	2.61 20.00	101,407.79	22,087.39
SALE 12/01/09 49212 12/04/09		26864810 423229	EMC CORP MASS GRISWOLD COMPANY		32,000.00	16.975	13.97 320.00	542,866.03	17,189.13
SALE 12/10/09 48251 12/15/09		26969P10 423260	EAGLE MATERIALS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	26.797	1.38 10.00	53,582.62	-502.87

SALE 48251	12/11/09 12/16/09	26969P10 423264	EAGLE MATERIALS INC CAPIS/SOFT				2.75 200.00		
				4,000.00	26.775			106,896.05	-1,274.94
SALE 44779 4,316.28	12/22/09 12/28/09	28238P10 423297	EHEALTH INC. ITG (CHANNEL)				1.63 40.00		63,152.77
SALE 44779 7,472.79	12/23/09 12/29/09	28238P10 423301	EHEALTH INC. ITG (CHANNEL)	6,000.00	15.965		2.47 60.00		95,727.53
SALE 46542 22,947.19	12/02/09 12/07/09	29270J10 423233	ENERGY RECOVERY INC ITG (CHANNEL)	10,000.00	5.659		1.46 100.00		56,491.54
SALE 46542 13,187.44	12/03/09 12/08/09	29270J10 423238	ENERGY RECOVERY INC INSTINET (PORTAL)	10,000.00	6.632		1.71 70.00		66,251.29
SALE 46542 13,019.44	12/04/09 12/09/09	29270J10 423242	ENERGY RECOVERY INC ITG (CHANNEL)	10,000.00	6.652		1.71 100.00		66,419.29
SALE 46542 26,162.88	12/07/09 12/10/09	29270J10 423246	ENERGY RECOVERY INC ITG (CHANNEL)	20,000.00	6.646		3.42 200.00		132,714.58
SALE 46542 30,598.77	12/08/09 12/11/09	29270J10 423250	ENERGY RECOVERY INC ITG (CHANNEL)	20,000.00	6.424		3.31 200.00		128,278.69
SALE 49651 2,856.84	12/09/09 12/14/09	29362U10 423255	ENTERGRIS INC ITG (CHANNEL)	4,000.00	4.758		.49 40.00		18,991.51
SALE 49651 3,392.02	12/10/09 12/15/09	29362U10 423260	ENTERGRIS INC MERRIMAN/OTC	4,000.00	4.892		.51 40.00		19,526.69

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SALE 37233	12/18/09 12/23/09	29363910 423288	ENTERCOM COMMUNICATIONS COR ELECTRONIC BROKERAGE SYSTEM		2,000.00	7.117	.37 10.00	14,222.63	3,741.97
SALE 37233	12/21/09 12/24/09	29363910 423292	ENTERCOM COMMUNICATIONS COR ELECTRONIC BROKERAGE SYSTEM		2,000.00	7.170	.37 10.00	14,329.63	3,848.97
SALE 37233	12/22/09 12/28/09	29363910 423297	ENTERCOM COMMUNICATIONS COR ELECTRONIC BROKERAGE SYSTEM		2,000.00	7.384	.38 10.00	14,756.62	4,275.96
SALE 43302	12/02/09 12/07/09	29380T10 423233	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	32.745	1.69 10.00	65,477.31	22,210.44
SALE 43302	12/21/09 12/24/09	29380T10 423292	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	34.552	1.78 10.00	69,092.42	25,825.55
SALE 43302	12/23/09 12/29/09	29380T10 423301	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	35.800	1.85 10.00	71,588.15	28,321.28
SALE 43302	12/28/09 12/31/09	29380T10 423309	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		7,000.00	36.379	6.55 35.00	254,609.35	103,175.31
SALE 15201	12/18/09 12/23/09	30231G10 423288	EXXON MOBIL CORP. ELECTRONIC BROKERAGE SYSTEM		10,000.00	67.889	17.45 50.00	678,817.55	-22,679.19
SALE 48867	12/02/09 12/07/09	30372610 423233	FAIRCHILD SEMICON INTL ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.070	2.34 50.00	90,647.66	3,171.73
SALE 48867	12/04/09 12/09/09	30372610 423242	FAIRCHILD SEMICON INTL ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.518	2.45 50.00	95,122.55	7,646.62
SALE 48867	12/07/09 12/10/09	30372610 423246	FAIRCHILD SEMICON INTL ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.929	2.56 50.00	99,238.44	11,762.51
SALE 48867	12/08/09 12/11/09	30372610 423250	FAIRCHILD SEMICON INTL ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.440	2.43 50.00	94,351.57	6,875.65
SALE 48867	12/09/09 12/14/09	30372610 423255	FAIRCHILD SEMICON INTL ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.293	2.39 50.00	92,874.61	5,398.68

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D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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SALE 49746 10,863.67	12/23/09 12/29/09	34959E10 423301	FORTINET INC ITG (CHANNEL)		2,000.00	17.942	.93 20.00	35,863.67	
SALE 48569 3,113.93	12/23/09 12/29/09	34985310 423301	FORWARD AIR CORPORATION ITG (CHANNEL)		2,000.00	25.117	1.30 20.00	50,212.30	
SALE 48569	12/28/09 12/31/09	34985310 423309	FORWARD AIR CORPORATION MERRIMAN/OTC		5,000.00	25.010	3.22 50.00	124,997.78	7,251.86
SALE 48545	12/09/09 12/14/09	35874810 423255	FRISCHS RESTAURANTS, INC. ELECTRONIC BROKERAGE SYSTEM		1,000.00	24.860	.64 5.00	24,854.36	792.17
SALE 48545	12/09/09 12/14/09	35874810 423255	FRISCHS RESTAURANTS, INC. ELECTRONIC BROKERAGE SYSTEM		1,000.00	24.900	.64 5.00	24,894.36	832.17
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	24.880	1.28	49,748.72	
1,624.34									
SALE 48545	12/10/09 12/15/09	35874810 423260	FRISCHS RESTAURANTS, INC. ELECTRONIC BROKERAGE SYSTEM		1,000.00	24.550	.64 5.00	24,544.36	482.17
SALE 48125 32,190.34	12/08/09 12/11/09	35952W10 423250	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		2,000.00	48.716	2.51 20.00	97,410.09	
SALE 48125	12/10/09 12/15/09	35952W10 423260	FUEL SYSTEMS SOLUTIONS INC MERRIMAN/OTC		1,704.00	49.380	2.17 17.04	84,123.97	28,556.74
SALE 48125 20,029.65	12/18/09 12/23/09	35952W10 423288	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		2,000.00	42.636	2.20 20.00	85,249.40	
SALE 48125 12,336.41	12/22/09 12/28/09	35952W10 423297	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		1,296.00	42.140	1.41 12.96	54,598.81	
SALE 48125 19,298.07	12/23/09 12/29/09	35952W10 423301	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		2,000.00	42.270	2.18 20.00	84,517.82	

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SALE 48125	12/24/09 12/30/09	35952W10 423305	FUEL SYSTEMS SOLUTIONS INC LABRANCHE/OTC		2,000.00	42.653	2.19 20.00	85,283.41	20,063.66
SALE 48125	12/28/09 12/31/09	35952W10 423309	FUEL SYSTEMS SOLUTIONS INC MERRIMAN/OTC		2,000.00	42.425	2.19 20.00	84,827.01	19,607.26
SALE 37621	12/02/09 12/07/09	39762420 423233	GREIF INC. CL B ELECTRONIC BROKERAGE SYSTEM		200.00	50.905	.27 1.00	10,179.73	46.06
SALE 37621	12/10/09 12/15/09	39762420 423260	GREIF INC. CL B ELECTRONIC BROKERAGE SYSTEM		300.00	47.400	.37 1.50	14,218.13	-982.37
SALE 49846	12/18/09 12/23/09	42823610 423288	HEWLETT-PACKARD ELECTRONIC BROKERAGE SYSTEM		2,000.00	51.179	2.64 10.00	102,344.36	3,322.70
SALE 49974	12/16/09 12/21/09	44993410 423280	IMS HEALTH INC ELECTRONIC BROKERAGE SYSTEM		15,900.00	20.695	8.46 79.50	328,959.36	29,411.31
SALE 47719	12/01/09 12/04/09	45105510 423229	ICONIX BRAND GROUP INC ITG (CHANNEL)		10,000.00	11.549	2.97 100.00	115,388.03	-35,895.17
SALE 47719	12/11/09 12/16/09	45105510 423264	ICONIX BRAND GROUP INC CAPIS/SOFT		10,000.00	11.684	3.00 500.00	116,335.00	-34,948.20
SALE 47719	12/22/09 12/28/09	45105510 423297	ICONIX BRAND GROUP INC ITG (CHANNEL)		30,000.00	12.418	9.58 300.00	372,233.42	-81,616.18
SALE 48017	12/04/09 12/09/09	45814010 423242	INTEL CORP ITG (CHANNEL)		10,000.00	20.315	5.23 100.00	203,044.77	10,931.12
SALE 45198	12/11/09 12/16/09	45920010 423264	INTL BUSINESS MACHINES CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	129.66	3.34 5.00	129,651.66	30,893.03
SALE 48101	12/10/09 12/15/09	46069010 423260	INTERPUBLIC GROUP OF COS IN ELECTRONIC BROKERAGE SYSTEM		20,000.00	7.195	3.70 100.00	143,798.30	16,825.30
SALE 48101	12/11/09 12/16/09	46069010 423264	INTERPUBLIC GROUP OF COS IN CAPIS/SOFT		30,000.00	7.204	5.55 1,500.00	214,599.45	

24,139.95

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SALE 49565 1,739.31	11/30/09 12/03/09	46612K10 423225	JDA SOFTWARE ITG (CHANNEL)		2,000.00	22.931	1.18 20.00	45,839.82	
SALE 49565 7,430.51	12/01/09 12/04/09	46612K10 423229	JDA SOFTWARE ITG (CHANNEL)		4,000.00	23.919	2.46 40.00	95,631.54	
SALE 49565	12/02/09 12/07/09	46612K10 423233	JDA SOFTWARE ITG (CHANNEL)		14,000.00	24.176	8.70 140.00	338,320.90	29,617.31
SALE 25663	12/22/09 12/28/09	48517030 423297	KANSAS CITY SOUTHERN ELECTRONIC BROKERAGE SYSTEM		2,000.00	32.966	1.70 10.00	65,920.30	19,277.10
SALE 25663	12/23/09 12/29/09	48517030 423301	KANSAS CITY SOUTHERN ELECTRONIC BROKERAGE SYSTEM		2,000.00	33.520	1.73 10.00	67,027.27	20,384.07
SALE 44247	11/27/09 12/02/09	52605730 423221	LENNAR CORP. CL B ELECTRONIC BROKERAGE SYSTEM		2,000.00	9.704	.50 10.00	19,397.50	6,112.81
SALE 44247	11/30/09 12/03/09	52605730 423225	LENNAR CORP. CL B ELECTRONIC BROKERAGE SYSTEM		2,000.00	9.519	.49 10.00	19,026.51	5,741.82
SALE 44247	12/01/09 12/04/09	52605730 423229	LENNAR CORP. CL B ELECTRONIC BROKERAGE SYSTEM		2,000.00	9.740	.51 10.00	19,469.49	6,184.80
SALE 44247	12/02/09 12/07/09	52605730 423233	LENNAR CORP. CL B ELECTRONIC BROKERAGE SYSTEM		2,000.00	9.937	.52 10.00	19,863.48	6,578.79
SALE 44247	12/23/09 12/29/09	52605730 423301	LENNAR CORP. CL B ELECTRONIC BROKERAGE SYSTEM		2,000.00	10.190	.53 10.00	20,368.47	7,083.78
SALE 48436	12/02/09 12/07/09	53261M10 423233	LIMELIGHT NETWORKS INC MERRIMAN/OTC		10,000.00	3.711	.96 100.00	37,010.04	1,053.79
SALE 48436 2,343.77	12/03/09 12/08/09	53261M10 423238	LIMELIGHT NETWORKS INC ITG (CHANNEL)		10,000.00	3.840	.99 100.00	38,300.01	
SALE 48436 2,245.76	12/04/09 12/09/09	53261M10 423242	LIMELIGHT NETWORKS INC ITG (CHANNEL)		10,000.00	3.830	.99 100.00	38,202.01	

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SALE 48436 1,509.42	12/07/09 12/10/09	53261M10 423246	LIMELIGHT NETWORKS INC ITG (CHANNEL)		5,200.00	3.896	.53 52.00	20,206.67	
SALE 48436 1,124.04	12/08/09 12/11/09	53261M10 423250	LIMELIGHT NETWORKS INC ITG (CHANNEL)		4,800.00	3.840	.48 48.00	18,383.04	
SALE 48436 2,087.77	12/11/09 12/16/09	53261M10 423264	LIMELIGHT NETWORKS INC CAPIS/SOFT		10,000.00	3.855	.99 500.00	38,044.01	
SALE 48350	12/21/09 12/24/09	53591920 423292	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		4,000.00	5.730	.59 20.00	22,899.41	-2,479.85
SALE 49588	12/11/09 12/16/09	55405W10 423264	MYR GROUP INC DEL CAPIS/SOFT		4,000.00	16.887	1.74 200.00	67,346.26	1,336.66
SALE 49588 3,917.00	12/11/09 12/16/09	55405W10 423264	MYR GROUP INC DEL ITG (CHANNEL)		4,000.00	17.492	1.80 40.00	69,926.60	
SALE 49588	12/14/09 12/17/09	55405W10 423268	MYR GROUP INC DEL INSTINET (PORTAL)		4,000.00	18.185	1.87 28.00	72,710.13	6,700.53
SALE	12/14/09	55405W10	MYR GROUP INC DEL				1.82		

Domestic Report

49588 4,548.98	12/17/09	423268	ITG (CHANNEL)		4,000.00	17.650	40.00	70,558.58	
SALE 49588 6,402.13	12/15/09 12/18/09	55405W10 423274	MYR GROUP INC DEL ITG (CHANNEL)		4,000.00	18.113	1.87 40.00	72,411.73	
SALE 49588 13,402.03	12/16/09 12/21/09	55405W10 423280	MYR GROUP INC DEL ITG (CHANNEL)		5,000.00	19.193	2.47 50.00	95,914.03	
SALE 49588 13,930.52	12/17/09 12/22/09	55405W10 423284	MYR GROUP INC DEL ITG (CHANNEL)		5,000.00	19.299	2.48 50.00	96,442.52	
SALE 49790	12/15/09 12/18/09	55616P10 423274	MACY'S INC ELECTRONIC BROKERAGE SYSTEM		32,000.00	17.221	14.17 160.00	550,894.63	15,709.63
SALE 46344	11/30/09 12/03/09	57632310 423225	MASTEC INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	12.593	.65 10.00	25,175.95	501.56

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D I V I S I O N O F I N V E S T M E N T
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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SALE 46344	12/01/09 12/04/09	57632310 423229	MASTEC INC ELECTRONIC BROKERAGE SYSTEM		6,000.00	13.237	2.05 30.00	79,389.95	5,366.78
SALE 46344	12/02/09 12/07/09	57632310 423233	MASTEC INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	13.293	.69 10.00	26,574.31	1,899.92
SALE 38052 2,522.76	12/02/09 12/07/09	58497720 423233	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)		1,000.00	8.892	.23 10.00	8,881.77	-
SALE 38052 2,964.75	12/10/09 12/15/09	58497720 423260	MEDTOX SCIENTIFIC INC. MERRIMAN/OTC		1,000.00	8.450	.22 10.00	8,439.78	-
SALE 48421	12/04/09 12/09/09	59511210 423242	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		14,000.00	8.556	3.08 70.00	119,705.32	12,958.40
SALE 48421	12/07/09 12/10/09	59511210 423246	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	8.480	2.18 50.00	84,747.82	8,500.02
SALE 48421	12/28/09 12/31/09	59511210 423309	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	10.280	1.06 20.00	41,098.94	10,599.82
SALE 49842	12/17/09 12/22/09	60649T10 423284	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	13.858	.72 10.00	27,704.28	3,220.37
SALE 49842	12/18/09 12/23/09	60649T10 423288	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		4,000.00	13.860	1.43 20.00	55,418.57	6,450.74
SALE 49842	12/21/09 12/24/09	60649T10 423292	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		4,000.00	13.670	1.41 20.00	54,658.59	5,690.76
SALE 49842	12/22/09 12/28/09	60649T10 423297	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		4,000.00	13.774	1.42 20.00	55,074.58	6,106.75
SALE 49842	12/23/09 12/29/09	60649T10 423301	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		16,000.00	14.222	5.85 80.00	227,467.75	31,596.45
SALE 49842	12/23/09 12/29/09	60649T10 423301	MISTRAS GROUP, INC. ELECTRONIC BROKERAGE SYSTEM		16,000.00	14.054	5.78 80.00	224,779.82	28,908.52
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					32,000.00	14.138	11.63 160.00	452,247.57	

60,504.97

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D I V I S I O N O F I N V E S T M E N T
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
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SALE 48352	11/25/09 12/01/09	61945A10 423217	MOSIAC CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	54.350	2.80 10.00	108,687.20	8,699.36

SALE 48352	12/01/09 12/04/09	61945A10 423229	MOSIAC CO ELECTRONIC BROKERAGE SYSTEM				2.96 10.00		
				2,000.00	57.460			114,907.64	14,919.80
SALE 48352	12/02/09 12/07/09	61945A10 423233	MOSIAC CO ELECTRONIC BROKERAGE SYSTEM				6.25 20.00		
				4,000.00	60.716			242,838.95	42,863.27
SALE 48352	12/02/09 12/07/09	61945A10 423233	MOSIAC CO ELECTRONIC BROKERAGE SYSTEM				3.03 10.00		
				2,000.00	58.868			117,722.97	17,735.13
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				6,000.00	60.100		9.28 30.00	360,561.92	

SALE 49843	12/15/09 12/18/09	62886E10 423274	NCR CORP ELECTRONIC BROKERAGE SYSTEM				1.09 20.00		
				4,000.00	10.590			42,338.91	3,850.47
SALE 49843	12/21/09 12/24/09	62886E10 423292	NCR CORP ELECTRONIC BROKERAGE SYSTEM				2.77 50.00		
				10,000.00	10.740			107,347.23	11,126.12
SALE 48501	12/23/09 12/29/09	63934E10 423301	NAVISTAR ELECTRONIC BROKERAGE SYSTEM				1.01 5.00		
				1,000.00	39.122			39,115.99	-1,677.71
SALE 47942	12/02/09 12/07/09	65163910 423233	NEWMONT MINING ELECTRONIC BROKERAGE SYSTEM				1.44 5.00		
				1,000.00	55.861			55,854.56	13,956.94
SALE 48849	12/09/09 12/14/09	67066G10 423255	NVIDIA CORP ITG (CHANNEL)				1.21 30.00		
				3,000.00	15.599			46,766.99	
SALE 48849	12/09/09 12/14/09	67066G10 423255	NVIDIA CORP ITG (CHANNEL)				5.20 130.00		
				13,000.00	15.565			202,205.90	17,727.75
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				16,000.00	15.571		6.41 160.00	248,972.89	

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DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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SALE 48849	12/18/09 12/23/09	67066G10 423288	NVIDIA CORP INSTINET (PORTAL)				.86 14.00		
					2,000.00	16.720		33,425.14	5,043.89
SALE 48849	12/18/09 12/23/09	67066G10 423288	NVIDIA CORP ITG (CHANNEL)				.88 20.00		
					2,000.00	16.976		33,930.72	
SALE 48849	12/21/09 12/24/09	67066G10 423292	NVIDIA CORP ITG (CHANNEL)				.88 20.00		
					2,000.00	17.099		34,176.52	
SALE 48849	12/22/09 12/28/09	67066G10 423297	NVIDIA CORP ITG (CHANNEL)				.91 20.00		
					2,000.00	17.595		35,169.09	
SALE 46204	12/21/09 12/24/09	68389X10 423292	ORACLE CORP ITG (CHANNEL)				3.78 60.00		
					6,000.00	24.453		146,651.82	
SALE 46204	12/23/09 12/29/09	68389X10 423301	ORACLE CORP ITG (CHANNEL)				.64 10.00		
					1,000.00	24.715		24,704.36	
SALE 46288	12/15/09 12/18/09	72925110 423274	PLUM CREEK TIMBER CO INC ELECTRONIC BROKERAGE SYSTEM				4.71 25.00		
					5,000.00	36.620		183,070.29	8,625.62
SALE 38456	12/23/09 12/29/09	74346Y10 423301	PROS HOLDINGS INC. ELECTRONIC BROKERAGE SYSTEM				.50 10.00		
					2,000.00	9.574		19,137.50	503.52
SALE 46575	12/08/09 12/11/09	74731Q10 423250	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM				.42 10.00		
					2,000.00	7.980		15,949.58	3,271.08
SALE 46575	12/18/09 12/23/09	74731Q10 423288	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM				.41 10.00		
					2,000.00	7.802		15,593.59	2,915.09
SALE 46575	12/22/09 12/28/09	74731Q10 423297	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM				.41 10.00		
					2,000.00	7.900		15,789.59	3,111.09
SALE 48836	12/04/09 12/09/09	75075340 423242	RAILAMERICA INC ELECTRONIC BROKERAGE SYSTEM				.72 10.00		
					2,000.00	14.006		28,001.28	-1,407.31
SALE 48836	12/07/09 12/10/09	75075340 423246	RAILAMERICA INC ELECTRONIC BROKERAGE SYSTEM				.72 10.00		
					2,000.00	13.930		27,849.28	-1,559.31

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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SALE 49653	12/04/09 12/09/09	75091710 423242	RAMBUS INC ITG (CHANNEL)		20,000.00	21.277	10.94 200.00	425,325.06	62,483.69
SALE 49653	12/07/09 12/10/09	75091710 423246	RAMBUS INC ITG (CHANNEL)		3,000.00	21.456	1.66 30.00	64,335.74	
SALE 49653	12/11/09 12/16/09	75091710 423264	RAMBUS INC CAPIS/SOFT		2,000.00	21.401	1.10 100.00	42,700.90	6,416.76
SALE 49653	12/18/09 12/23/09	75091710 423288	RAMBUS INC ITG (CHANNEL)		2,000.00	22.230	1.15 20.00	44,438.25	
SALE 49653	12/22/09 12/28/09	75091710 423297	RAMBUS INC LABRANCHE/OTC		2,000.00	23.882	1.23 20.00	47,741.77	11,457.64
SALE 47837	12/23/09 12/29/09	75102810 423301	RALCORP HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	60.549	1.56 5.00	60,542.44	-1,114.76
SALE 39062	11/25/09 12/01/09	76011210 423217	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.690	.44 50.00	16,848.56	8,056.39
SALE 39062	11/27/09 12/02/09	76011210 423221	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.432	.37 50.00	14,269.63	5,477.47
SALE 39062	12/10/09 12/15/09	76011210 423260	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.669	.43 50.00	16,640.57	7,848.40
SALE 49211	11/27/09 12/02/09	77937610 423221	ROVI CORP MERRIMAN/OTC		2,000.00	29.691	1.53 20.00	59,359.47	3,861.68
SALE 49211	11/30/09 12/03/09	77937610 423225	ROVI CORP ITG (CHANNEL)		14,000.00	29.605	10.66 140.00	414,319.34	25,834.81
SALE 40344	12/04/09 12/09/09	78403A10 423242	SCO GROUP INC. (THE) INSTINET (PORTAL)		10,000.00	.380	.10 50.00	3,749.90	
SALE 40344	12/18/09 12/23/09	78403A10 423288	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.350	.05 25.00	1,724.95	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48520	12/23/09 12/29/09	78477410 423301	STEC INC ITG (CHANNEL)		1,000.00	14.948	.39 10.00	14,937.11	-
SALE 33134	12/02/09 12/07/09	79084910 423233	ST. JUDE MEDICAL INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	37.181	1.92 10.00	74,350.08	1,189.43
SALE 49559	12/21/09 12/24/09	80090720 423292	SANMINA-SCI CORP ITG (CHANNEL)		2,000.00	9.669	.50 20.00	19,318.10	
SALE 49559	12/23/09 12/29/09	80090720 423301	SANMINA-SCI CORP ITG (CHANNEL)		4,000.00	10.875	1.12 40.00	43,457.28	
SALE 48841	12/02/09 12/07/09	82028010 423233	SHAW GROUP INC ITG (CHANNEL)		2,000.00	29.288	1.51 20.00	58,555.09	-
SALE 47177	12/02/09 12/07/09	82706L10 423233	SILICON GRAPHICS INTERNATIO ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.407	.83 25.00	32,011.17	7,773.84
SALE 47177	12/23/09 12/29/09	82706L10 423301	SILICON GRAPHICS INTERNATIO ELECTRONIC BROKERAGE SYSTEM		5,000.00	6.155	.80 25.00	30,749.20	6,511.87
SALE 48649	12/01/09 12/04/09	83175610 423229	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	5.382	1.39 100.00	53,717.61	
SALE 48649	12/02/09 12/07/09	83175610 423233	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	5.510	1.42 100.00	54,997.58	
SALE	12/02/09	83175610	SMITH & WESSON HOLDING CORP				1.45		

48649	12/07/09	423233	MERRIMAN/OTC		10,000.00	5.629	100.00	56,189.55	4,064.64
SALE	11/27/09	83269640	JM SMUCKER CO/THE				1.50		
44932	12/02/09	423221	ELECTRONIC BROKERAGE SYSTEM		1,000.00	58.156	5.00	58,149.50	17,790.32
SALE	12/01/09	83269640	JM SMUCKER CO/THE				4.60		
44932	12/04/09	423229	ELECTRONIC BROKERAGE SYSTEM		3,000.00	59.624	15.00	178,851.50	57,773.97
SALE	12/02/09	83269640	JM SMUCKER CO/THE				3.09		
44932	12/07/09	423233	ELECTRONIC BROKERAGE SYSTEM		2,000.00	59.925	10.00	119,835.91	39,117.56

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	12/03/09	83269640	JM SMUCKER CO/THE				13.83		
44932	12/08/09	423238	ELECTRONIC BROKERAGE SYSTEM		9,000.00	59.759	45.00	537,769.47	174,536.89
SALE	12/21/09	87157D10	SYNAPTICS INCORPORATED				1.43		
39378	12/24/09	423292	ITG (CHANNEL)		2,000.00	27.674	20.00	55,326.77	
3,858.93									
SALE	12/15/09	87161C10	SYNOVUS FINANCIAL CORP				1.62		
48490	12/18/09	423274	ELECTRONIC BROKERAGE SYSTEM		30,000.00	2.100	150.00	62,851.38	-55,298.79
SALE	12/23/09	87161C10	SYNOVUS FINANCIAL CORP				10.64		
48490	12/29/09	423301	ELECTRONIC BROKERAGE SYSTEM		200,000.00	2.070	1,000.00	412,989.36	-374,678.47
SALE	12/22/09	87244340	THQ INC				1.25		
49868	12/28/09	423297	ITG (CHANNEL)		10,000.00	4.849	100.00	48,392.75	-
178.38									
SALE	12/23/09	87244340	THQ INC				1.28		
49868	12/29/09	423301	ITG (CHANNEL)		10,000.00	4.968	100.00	49,582.72	
1,011.59									
SALE	12/24/09	87244340	THQ INC				1.29		
49868	12/30/09	423305	LABRANCHE/OTC		10,000.00	5.038	100.00	50,274.71	1,703.59
SALE	12/28/09	87244340	THQ INC				1.28		
49868	12/31/09	423309	MERRIMAN/OTC		10,000.00	4.967	100.00	49,563.72	992.59
SALE	11/27/09	88731730	TIME WARNER INC				1.58		
45489	12/02/09	423221	ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.643	10.00	61,274.42	9,956.78
SALE	11/30/09	88731730	TIME WARNER INC				1.57		
45489	12/03/09	423225	ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.450	10.00	60,888.43	9,570.79
SALE	11/25/09	88830R10	TITAN MACHINERY INC				1.17		
47828	12/01/09	423217	ITG (CHANNEL)		4,000.00	11.327	40.00	45,268.43	-
2,710.26									
SALE	12/01/09	88830R10	TITAN MACHINERY INC				.60		
47828	12/04/09	423229	ITG (CHANNEL)		2,000.00	11.603	20.00	23,185.00	-
804.34									
SALE	12/10/09	92165910	VANDA PHARMACEUTICALS INC				3.00		
48838	12/15/09	423260	ITG (CHANNEL)		10,000.00	11.655	100.00	116,442.00	-5,331.30

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SALE	11/30/09	92343V10	VERIZON COMMUNICATIONS INC				1.64		
49011	12/03/09	423225	ELECTRONIC BROKERAGE SYSTEM		2,000.00	31.764	10.00	63,515.36	4,329.30
SALE	12/01/09	92343V10	VERIZON COMMUNICATIONS INC				1.66		
49011	12/04/09	423229	ELECTRONIC BROKERAGE SYSTEM		2,000.00	32.230	10.00	64,448.34	5,262.28
SALE	12/01/09	92343V10	VERIZON COMMUNICATIONS INC				3.25		
49011	12/04/09	423229	ELECTRONIC BROKERAGE SYSTEM		4,000.00	31.580	20.00	126,294.75	7,922.63
-						=====			
13,184.91			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		6,000.00	31.796	4.91	190,743.09	
							30.00		
SALE	12/02/09	92343V10	VERIZON COMMUNICATIONS INC				3.37		

49011	12/07/09	423233	ELECTRONIC BROKERAGE SYSTEM	4,000.00	32.690	20.00	130,736.63	12,364.51
SALE	12/02/09	92343V10	VERIZON COMMUNICATIONS INC			1.67		
49011	12/07/09	423233	ELECTRONIC BROKERAGE SYSTEM	2,000.00	32.440	10.00	64,868.33	5,682.27
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				6,000.00	32.607	5.04	195,604.96	
18,046.78						30.00		
SALE	12/03/09	92343V10	VERIZON COMMUNICATIONS INC			1.69		
49011	12/08/09	423238	ELECTRONIC BROKERAGE SYSTEM	2,000.00	32.690	10.00	65,368.31	6,182.25
SALE	12/10/09	92343V10	VERIZON COMMUNICATIONS INC			1.72		
49011	12/15/09	423260	ELECTRONIC BROKERAGE SYSTEM	2,000.00	33.460	10.00	66,908.28	7,722.22
SALE	12/24/09	92343V10	VERIZON COMMUNICATIONS INC			1.72		
49011	12/30/09	423305	ELECTRONIC BROKERAGE SYSTEM	2,000.00	33.300	10.00	66,588.28	7,402.22
SALE	12/02/09	92553P20	VIACOM INC. "B"			.77		
48424	12/07/09	423233	ELECTRONIC BROKERAGE SYSTEM	1,000.00	29.930	5.00	29,924.23	3,604.36
SALE	12/04/09	92553P20	VIACOM INC. "B"			1.55		
48424	12/09/09	423242	ELECTRONIC BROKERAGE SYSTEM	2,000.00	30.030	10.00	60,048.45	7,408.71

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	12/07/09	92553P20	VIACOM INC. "B"			1.54			
48424	12/10/09	423246	ELECTRONIC BROKERAGE SYSTEM	2,000.00	29.850	10.00	59,688.46	7,048.72	
SALE	12/08/09	92553P20	VIACOM INC. "B"			7.73			
48424	12/11/09	423250	ELECTRONIC BROKERAGE SYSTEM	10,000.00	30.050	50.00	300,442.27	37,243.56	
SALE	12/09/09	92553P20	VIACOM INC. "B"			7.73			
48424	12/14/09	423255	ELECTRONIC BROKERAGE SYSTEM	10,000.00	30.050	50.00	300,442.27	37,243.55	
SALE	11/30/09	93114210	WAL-MART STORES, INC.			2.80			
40141	12/03/09	423225	ELECTRONIC BROKERAGE SYSTEM	2,000.00	54.300	10.00	108,587.20	7,342.44	
SALE	12/01/09	93114210	WAL-MART STORES, INC.			8.46			
40141	12/04/09	423229	ELECTRONIC BROKERAGE SYSTEM	6,000.00	54.835	30.00	328,972.74	25,238.45	
SALE	12/15/09	93114210	WAL-MART STORES, INC.			2.78			
40141	12/18/09	423274	ELECTRONIC BROKERAGE SYSTEM	2,000.00	53.940	10.00	107,867.22	6,622.46	
SALE	12/22/09	94974610	WELLS FARGO & COMPANY			3.50			
46540	12/28/09	423297	ELECTRONIC BROKERAGE SYSTEM	5,000.00	27.210	25.00	136,021.50	11,140.81	
SALE	11/25/09	96216610	WEYERHAEUSER CO			1.97			
46167	12/01/09	423217	ELECTRONIC BROKERAGE SYSTEM	2,000.00	38.276	10.00	76,539.03	10,866.36	
SALE	11/30/09	96216610	WEYERHAEUSER CO			.97			
46167	12/03/09	423225	ELECTRONIC BROKERAGE SYSTEM	1,000.00	37.470	5.00	37,464.03	4,627.70	
SALE	12/17/09	96216610	WEYERHAEUSER CO			2.25			
46167	12/22/09	423284	ELECTRONIC BROKERAGE SYSTEM	2,000.00	43.626	10.00	87,239.75	21,567.08	
SALE	11/25/09	98074510	WOODWARD GOVERNOR CO			1.24			
47833	12/01/09	423217	ITG (CHANNEL)	2,000.00	23.966	20.00	47,909.76		
7,328.35									
SUBTOTAL STOCK SALES:				1,438,400.00			588.15 12,564.00	22,832,452.43	1,686,248.82
TOTAL FUND SALES:				1,438,400.00			588.15 12,564.00	22,832,452.43	1,686,248.82

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D I V I S I O N O F I N V E S T M E N T
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PURCHASE OF FIXED INCOME SECURITIES									

PUR 50134	12/18/09	00279HJA 288402	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.1300 1/08/10	50,000,000.00	100.00	.130	50,000,000.00
PUR 50147	12/21/09	00279HJB 288408	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.1300 1/19/10	130,000,000.00	100.00	.130	130,000,000.00
PUR 49969	12/11/09	00282CZM 288373	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1000 12/21/09	8,365,000.00	99.997	.100	8,364,767.64
PUR 49970	12/11/09	00282CZM 288373	ABBOTT LABORATORIES DISC C BANK OF AMERICA SECURITIES	.1000 12/21/09	3,186,000.00	99.997	.100	3,185,911.50
PUR 50182	12/22/09	0556M4A3 288414	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1700 1/22/10	33,000,000.00	100.00	.170	33,000,000.00
PUR 49858	12/02/09	0556M4XN 288332	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1600 12/22/09	33,000,000.00	100.00	.160	33,000,000.00
PUR 49934	12/09/09	0556M4YL 288361	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1800 1/06/10	62,000,000.00	100.00	.180	62,000,000.00
PUR 50019	12/16/09	0556M4ZL 288390	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.1700 1/08/10	40,000,000.00	100.00	.170	40,000,000.00
PUR 49945	12/10/09	0556N0ZB 288366	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1200 12/11/09	70,000,000.00	100.00	.120	69,999,766.66
PUR 50063	12/17/09	0556N0ZJ 288396	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1400 12/18/09	5,259,000.00	100.00	.140	5,258,979.55
PUR 49887	12/04/09	0556N0ZU 288343	BNP PARIBAS FINANCE INC DIS JP MORGAN	.1400 12/28/09	25,000,000.00	99.991	.140	24,997,666.68
PUR 50244	12/30/09	0556N0ZX 288443	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.0800 12/31/09	25,000,000.00	100.00	.080	24,999,944.44

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D I V I S I O N O F I N V E S T M E N T
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PUR 50252	12/30/09	0556N0ZX 288443	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.0600 12/31/09	28,000,000.00	100.00	.060	27,999,953.33	
PUR 50235	12/29/09	0556N1AN 288438	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1300 1/22/10	25,000,000.00	99.991	.130	24,997,833.33	
PUR 50135	12/18/09	06366FRG 288402	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.1400 1/07/10	20,000,000.00	100.00	.140	20,000,000.00	
PUR 50190	12/23/09	06366FRL 288420	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.1500 1/27/10	90,000,000.00	100.00	.150	90,000,000.00	
PUR 49839	12/01/09	06538AHQ 288327	BK OF TOKYO MITSUBISHI YANK MITSUBISHI SECURITIES USA(I	.1700 12/22/09	40,000,000.00	100.00	.170	40,000,000.00	
PUR 49853	12/02/09	06538AHW 288332	BK OF TOKYO MITSUBISHI YANK MITSUBISHI SECURITIES USA(I	.1600 12/22/09	50,000,000.00	100.00	.160	50,000,000.00	
PUR 50183	12/22/09	06538AKW 288414	BK OF TOKYO MITSUBISI UFJ N MITSUBISHI SECURITIES USA(I	.1800 1/12/10	25,000,000.00	100.00	.180	25,000,000.00	
PUR 50195	12/23/09	06538AKZ 288420	BK OF TOKYO MITSUBISI UFJ N MITSUBISHI SECURITIES USA(I	.1900 1/26/10	65,000,000.00	100.00	.190	65,000,000.00	
PUR 49902	12/07/09	0660P0Z8 288349	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1100 12/08/09	20,000,000.00	100.00	.110	19,999,938.88	
PUR 49924	12/08/09	0660P0Z9 288355	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1000 12/09/09	20,000,000.00	100.00	.100	19,999,944.44	
PUR 49948	12/10/09	0660P0ZB 288366	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1100 12/11/09	30,000,000.00	100.00	.110	29,999,908.32	
PUR 49988	12/14/09	0660P0ZF 288378	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1200 12/15/09	10,000,000.00	100.00	.120	9,999,966.67	
PUR 49840	12/01/09	0660P0ZN 288327	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.1600 12/22/09	35,000,000.00	99.991	.160	34,996,733.35	

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INVT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50148	12/21/09	0660P0ZN 288408	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1200 12/22/09	11,000,000.00	100.00		10,999,963.34	
PUR 50151	12/21/09	0660P0ZN 288408	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1200 12/22/09	19,000,000.00	100.00		18,999,936.67	
PUR 49854	12/02/09	0660P0ZW 288332	BANK OF AMERICA CORP DISC C BANK OF AMERICA	.1500 12/30/09	7,000,000.00	99.988		6,999,183.33	
PUR 50232	12/29/09	0660P0ZX 288438	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.1100 12/31/09	30,000,000.00	99.999		29,999,816.67	
PUR 49859	12/02/09	13170MBW 288332	CALYON YANKEE CERT DEP CALYON NY	.1600 12/22/09	20,000,000.00	100.00		20,000,000.00	
PUR 50054	12/17/09	13170MCR 288396	CALYON YANKEE CERT DEP CALYON NY	.1600 1/21/10	75,000,000.00	100.00		75,000,000.00	
PUR 50144	12/21/09	13170MCW 288408	CALYON YANKEE CERT DEP CALYON NY	.1700 1/21/10	45,000,000.00	100.00		45,000,000.00	
PUR 50189	12/23/09	13170MDE 288420	CALYON YANKEE CERT DEP CALYON NY	.1600 1/25/10	20,000,000.00	100.00		20,000,000.00	
PUR 49944	12/10/09	13170RZB 288366	CALYON N.A. INC. DISC C P CALYON SECURITIES	.1300 12/11/09	50,000,000.00	100.00		49,999,819.44	
PUR 50245	12/30/09	13170RZX 288443	CALYON NA INC DISC C P CALYON SECURITIES	.1100 12/31/09	50,000,000.00	100.00		49,999,847.22	
PUR 50055	12/17/09	13606XTF 288396	CANADIAN IMPERIAL BK OF COM CANADIAN IMPERIAL BANK	.1400 1/08/10	50,000,000.00	100.00		50,000,000.00	
PUR 50133	12/18/09	13606XTG 288402	CANADIAN IMPERIAL BK OF COM CANADIAN IMPERIAL BANK	.1400 1/07/10	30,000,000.00	100.00		30,000,000.00	
PUR 49889	12/04/09	14178LZ8 288343	CARGILL INC DISC CP JP MORGAN	.1200 12/07/09	7,774,000.00	99.999		7,773,922.26	

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PUR 50059	12/17/09	14178LZJ 288396	CARGILL INC DISC C P BANK OF AMERICA SECURITIES	.0900 12/18/09	20,000,000.00	100.00		19,999,950.00	
PUR 50136	12/18/09	14178LZM 288402	CARGILL INC DISC C P JP MORGAN	.1300 12/21/09	6,061,000.00	99.999		6,060,934.34	
PUR 50184	12/22/09	14178LZP 288414	CARGILL INC DISC C P JP MORGAN	.1000 12/23/09	6,424,000.00	100.00		6,423,982.15	
PUR 50142	12/21/09	14178MAM 288408	CARGILL INC DISC C P JP MORGAN	.1200 1/21/10	35,000,000.00	99.990		34,996,383.35	
PUR 50246	12/30/09	14178MB8 288443	CARGILL INC DISC C P BANK OF AMERICA SECURITIES	.1300 2/08/10	13,610,000.00	99.986		13,608,034.12	
PUR 50156	12/22/09	16677EV7 288414	CHEVRON CORP IBN CHEVRON USA INC	.0700 1/06/10	20,000,000.00	100.00		20,000,000.00	
PUR 50196	12/23/09	16677EW3 288420	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.0700 1/11/10	25,000,000.00	100.00		25,000,000.00	
PUR 50223	12/28/09	16677EW9 288432	CHEVRON FUNDING IBN CHEVRON USA INC	.0700 1/13/10	15,000,000.00	100.00		15,000,000.00	
PUR 49903	12/07/09	19416EZV 288349	COLGATE PALMOLIVE CO DISC C CITIGROUP/CITIBANK DOMESTIC	.0800 12/29/09	3,232,000.00	99.995		3,231,841.99	
PUR 50023	12/16/09	19416EZW 288390	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.1000 12/30/09	40,000,000.00	99.996		39,998,444.44	
PUR 49957	12/10/09	20259XWR 288366	COMMERZBANK YANKEE CERT DEP BGC FINANCIAL	.1900 1/12/10	80,000,000.00	100.00		80,000,000.00	
PUR 50032	12/16/09	22536FYE 288390	CREDIT INDUSTRIEL COMM NY Y CREDIT INDUSTRIAL&COMMERCIA	.2000 1/19/10	50,000,000.00	100.00		50,000,000.00	
PUR 50194	12/23/09	22536FYM 288420	CREDIT INDUSTRIEL COMM NY Y CREDIT INDUSTRIAL&COMMERCIA	.2000 1/26/10	60,000,000.00	100.00		60,000,000.00	

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PUR 49863	12/02/09 12/02/09	2363F6ZW 288332	DANSKE CORP DISC C P BANK OF AMERICA SECURITIES	.1600 12/30/09	36,000,000.00	.160 99.988		35,995,520.02	
PUR 50143	12/21/09 12/21/09	2363F7AN 288408	DANSKE CORP DISC C P JP MORGAN	.1700 1/22/10	44,000,000.00	.170 99.985		43,993,351.12	
PUR 49966	12/11/09 12/11/09	29101BAD 288373	EMERSON ELECTRIC DISC C P BGC FINANCIAL	.1000 1/13/10	17,000,000.00	.100 99.991		16,998,441.67	
PUR 49965	12/11/09 12/11/09	29101BAE 288373	EMERSON ELECTRIC DISC C P BGC FINANCIAL	.1000 1/14/10	13,195,000.00	.100 99.991		13,193,753.81	
PUR 49949	12/10/09 12/10/09	30257BA7 288366	FPL GROUP CAPITAL INC DISC BGC FINANCIAL	.1000 1/07/10	23,000,000.00	.100 99.992		22,998,211.11	
PUR 49932	12/09/09 12/09/09	30257BA8 288361	FPL GROUP CAPITAL INC DISC BGC FINANCIAL	.1100 1/08/10	40,000,000.00	.110 99.991		39,996,333.33	
PUR 50030	12/16/09 12/16/09	30257BAE 288390	FPL GROUP CAPITAL INC DISC BGC FINANCIAL	.1100 1/14/10	57,000,000.00	.110 99.991		56,994,949.16	
PUR 50227	12/28/09 12/28/09	313397UP 288432	FHLMC DISCOUNT NOTES GOLDMAN SACHS & COMPANY	.1100 3/22/10	25,000,000.00	.110 99.974		24,993,583.33	
PUR 50033	12/16/09 12/16/09	313397VM 288390	FHLMC DISCOUNT NOTES JP MORGAN	.1200 4/13/10	47,350,000.00	.120 99.961		47,331,375.66	
PUR 50053	12/17/09 12/17/09	313397VP 288396	FHLMC DISCOUNT NOTES NOMURA SECURITIES INT'L INC	.0130 4/15/10	100,000,000.00	.130 99.957		99,957,027.80	
PUR 49856	12/02/09 12/02/09	34108AZG 288332	FLORIDA POWER & LIGHT CO DI BGC FINANCIAL	.1100 12/16/09	50,000,000.00	.110 99.996		49,997,861.11	
PUR 49910	12/08/09 12/08/09	36967TVR 288355	GENERAL ELECTRIC CAPITAL CO GENERAL ELECTRIC CAPITAL CO	.1600 12/24/09	50,000,000.00	.160 100.00		50,000,000.00	
PUR 49921	12/08/09 12/08/09	36967TVR 288355	GENERAL ELECTRIC CAPITAL CO GENERAL ELECTRIC CAPITAL CO	.1600 12/24/09	40,000,000.00	.160 100.00		40,000,000.00	

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PUR 49923	12/08/09 12/08/09	36967TVR 288355	GENERAL ELECTRIC CAPITAL CO GENERAL ELECTRIC CAPITAL CO	.1600 12/24/09	30,000,000.00	.160 100.00		30,000,000.00	
PUR 49925	12/08/09 12/08/09	36967TVT 288355	GENERAL ELECTRIC CAPITAL CO GENERAL ELECTRIC CAPITAL CO	.0800 12/09/09	21,009,000.00	.080 100.00		21,009,000.00	
PUR 50217	12/24/09 12/24/09	36967TXH 288426	GE CAPITAL PRIME PAPER I B GE CAPITAL SERVICES INC.	.0500 12/28/09	90,000,000.00	.050 100.00		90,000,000.00	
PUR 49837	12/01/09 12/01/09	3696E2YN 288327	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1500 12/08/09	110,000,000.00	.150 100.00		110,000,000.00	
PUR 49862	12/02/09 12/02/09	3696E2YU 288332	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1600 12/31/09	20,000,000.00	.160 100.00		20,000,000.00	
PUR 50153	12/21/09 12/21/09	3696E2ZW 288408	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.1000 12/22/09	7,624,000.00	.100 100.00		7,624,000.00	
PUR 49841	12/01/09 12/01/09	44881LZ8 288327	HYDRO-QUEBEC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1400 12/08/09	16,974,000.00	.140 99.997		16,973,537.93	
PUR 49875	12/03/09 12/03/09	4611K0Z4 288338	INTESA FUNDING LLC DISC C P MORGAN STANLEY	.1300 12/04/09	5,000,000.00	.130 100.00		4,999,981.94	
PUR 49936	12/09/09 12/09/09	4611K0ZA 288361	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1300 12/10/09	9,829,000.00	.130 100.00		9,828,964.51	
PUR 49943	12/10/09 12/10/09	4611K0ZB 288366	INTESA FUNDING LLC DISC C P SAN PAOLO IMI	.1300 12/11/09	50,000,000.00	.130 100.00		49,999,819.44	
PUR 49886	12/04/09 12/04/09	4611K0ZJ 288343	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1400 12/18/09	40,000,000.00	.140 99.995		39,997,822.22	
PUR 50057	12/17/09 12/17/09	4611K0ZJ 288396	INTESA FUNDING LLC DISC C P JP MORGAN	.1200 12/18/09	50,000,000.00	.120 100.00		49,999,833.35	
PUR 50152	12/21/09 12/21/09	4611K0ZN 288408	INTESA FUNDING LLC DISC C P JP MORGAN	.1000 12/22/09	11,000,000.00	.100 100.00		10,999,969.44	

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PUR 50169	12/22/09 12/22/09	4611K0ZP 288414	INTESA FUNDING LLC DISC C P BANK OF AMERICA SECURITIES	.1200 12/23/09	50,000,000.00	.120 100.00		49,999,833.35	
PUR 49935	12/09/09 12/09/09	4611K0ZX 288361	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1400 12/31/09	83,000,000.00	.140 99.991		82,992,898.89	
PUR 50146	12/21/09 12/21/09	4611K1A4 288408	INTESA FUNDING LLC DISC C P MORGAN STANLEY	.1300 1/04/10	40,000,000.00	.130 99.995		39,997,977.76	
PUR 49955	12/10/09 12/10/09	4611K1A7 288366	INTESA FUNDING LLC DISC C P SAN PAOLO IMI	.1700 1/07/10	17,000,000.00	.170 99.987		16,997,752.22	
PUR 50145	12/21/09 12/21/09	4823T0ND 288408	KBC YANKEE CERT DEP BGC FINANCIAL	.1500 1/20/10	80,000,000.00	.150 100.00		80,000,000.00	
PUR 49872	12/03/09 12/03/09	63253LFR 288338	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.1500 1/05/10	100,000,000.00	.150 100.00		100,000,000.00	
PUR 49946	12/10/09 12/10/09	63253LFS 288366	NATIONAL AUSTRALIA FUNDING NATL AUSTRALIA FUNDING DELA	.1000 12/11/09	20,000,000.00	.100 100.00		20,000,000.00	
PUR 50056	12/17/09 12/17/09	63253LFT 288396	NATIONAL AUSTRALIA FUNDING NATL AUSTRALIA FUNDING DELA	.1100 12/18/09	50,000,000.00	.110 100.00		50,000,000.00	
PUR 50131	12/18/09 12/18/09	63253LFU 288402	NATIONAL AUSTRALIA FUNDING NATL AUSTRALIA FUNDING DELA	.1500 1/19/10	60,000,000.00	.150 100.00		60,000,000.00	
PUR 50234	12/29/09 12/29/09	63253LFV 288438	NATIONAL AUSTRALIA FD DE IN NATL AUSTRALIA FUNDING DELA	.0900 12/30/09	30,000,000.00	.090 100.00		30,000,000.00	
PUR 50031	12/16/09 12/16/09	65556QWM 288390	NORDEA BANK FINLAND/NY YANK TRADITION AISEL SECURITIES	.1700 1/20/10	100,000,000.00	.170 100.00		100,000,000.00	
PUR 50157	12/22/09 12/22/09	6555P1AF 288414	NORDEA N.A. DISC C P MESIROW FINANCIAL, INC	.1400 1/15/10	30,500,000.00	.140 99.991		30,497,153.33	
PUR 50224	12/28/09 12/28/09	6555P1AU 288432	NORDEA NA DISC C P BGC FINANCIAL	.1200 1/28/10	49,500,000.00	.120 99.990		49,494,885.00	

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PUR 49993	12/14/09 12/14/09	6698M4ZF 288378	NOVARTIS FINANCE DISC C P JP MORGAN	.1000 12/15/09	5,782,000.00	.100 100.00		5,781,983.94	
PUR 49998	12/14/09 12/14/09	6698M4ZF 288378	NOVARTIS FINANCE DISC C P JP MORGAN	.1000 12/15/09	1,950,000.00	.100 100.00		1,949,994.58	
PUR 50018	12/16/09 12/16/09	6698M4ZJ 288390	NOVARTIS FINANCE DISC C P JP MORGAN	.1200 12/18/09	20,000,000.00	.120 99.999		19,999,866.66	
PUR 49947	12/10/09 12/10/09	74800KAB 288366	QUEBEC PROVINCE DISC C P CREDIT SUISSE SEC (USA) LLC	.1000 1/11/10	27,466,000.00	.100 99.991		27,463,558.57	
PUR 49877	12/03/09 12/03/09	74800KAF 288338	QUEBEC PROVINCE DISC C P CITIGROUP GBL MKT(FMLY SALO	.1100 1/15/10	6,534,000.00	.110 99.987		6,533,141.50	
PUR 50052	12/17/09 12/17/09	74977KZN 288396	RABOBANK USA FINANCE DISC C BGC FINANCIAL	.1000 12/22/09	50,000,000.00	.100 99.999		49,999,305.56	
PUR 50249	12/30/09 12/30/09	78009JYN 288443	ROYAL BANK OF CANADA YANKEE RBC CAPITAL (DOMESTIC)	.1000 2/01/10	61,390,000.00	.100 100.00		61,390,000.00	
PUR 50250	12/30/09 12/30/09	78009JYN 288443	ROYAL BANK OF CANADA YANKEE ROYAL BANK OF CANADA	.1000 2/01/10	60,000,000.00	.100 100.00		60,000,000.00	
PUR 49874	12/03/09 12/03/09	83365RZ4 288338	SOCIETE GENERALE N.A. INC D JP MORGAN	.1400 12/04/09	50,000,000.00	.140 100.00		49,999,805.55	
PUR 49901	12/07/09 12/07/09	83365RZ8 288349	SOCIETE GENERALE N.A. INC D BANK OF AMERICA SECURITIES	.1500 12/08/09	50,000,000.00	.150 100.00		49,999,791.65	
PUR 49942	12/10/09 12/10/09	83365RZB 288366	SOCIETE GENERALE N.A. INC D BANK OF AMERICA SECURITIES	.1500 12/11/09	50,000,000.00	.150 100.00		49,999,791.65	

PUR 49987	12/14/09 12/14/09	83365RZF 288378	SOCIETE GENERALE N.A. INC D BARCLAYS CAPITAL INC	.1500 12/15/09	50,000,000.00	100.00	.150	49,999,791.65
PUR 50027	12/16/09 12/16/09	83365RZH 288390	SOCIETE GENERALE N.A. INC D JP MORGAN	.1500 12/17/09	18,000,000.00	100.00	.150	17,999,924.99

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PUR 50050	12/17/09 12/17/09	83365RZJ 288396	SOCIETE GENERALE N.A. INC D JP MORGAN	.1500 12/18/09	50,000,000.00	100.00	.150	49,999,791.65	
PUR 50149	12/21/09 12/21/09	83365RZN 288408	SOCIETE GENERALE N.A. INC D BARCLAYS CAPITAL INC	.1600 12/22/09	50,000,000.00	100.00	.160	49,999,777.80	
PUR 50167	12/22/09 12/22/09	83365RZP 288414	SOCIETE GENERALE N.A. INC D BARCLAYS CAPITAL INC	.1500 12/23/09	50,000,000.00	100.00	.150	49,999,791.65	
PUR 50228	12/28/09 12/28/09	83365RZV 288432	SOCIETE GENERALE N.A. INC D JP MORGAN	.1500 12/29/09	3,770,000.00	100.00	.150	3,769,984.29	
PUR 50231	12/29/09 12/29/09	83365RZW 288438	SOCIETE GENERALE N.A. INC D JP MORGAN	.1400 12/30/09	20,000,000.00	100.00	.140	19,999,922.22	
PUR 50243	12/30/09 12/30/09	83365RZX 288443	SOCIETE GENERALE N.A. INC D BANK OF AMERICA SECURITIES	.1400 12/31/09	50,000,000.00	100.00	.140	49,999,805.55	
PUR 50180	12/22/09 12/22/09	83365SAC 288414	SOCIETE GENERALE N.A. INC D JP MORGAN	.1700 1/12/10	75,000,000.00	99.990	.170	74,992,562.47	
PUR 50150	12/21/09 12/21/09	83365SAN 288408	SOCIETE GENERALE N.A. INC D SOCIETE GENERALE INTERNATIO	.1800 1/22/10	55,000,000.00	99.984	.180	54,991,200.00	
PUR 49838	12/01/09 12/01/09	8336W0UW 288327	SOCIETE GENERALE YANKEE CTF SOCIETE GENERALE INTERNATIO	.1700 12/08/09	25,000,000.00	100.00	.170	25,000,000.00	
PUR 49933	12/09/09 12/09/09	8336W0VP 288361	SOCIETE GENERALE YANKEE CTF SOCIETE GENERALE INTERNATIO	.1800 12/22/09	75,000,000.00	100.00	.180	75,000,000.00	
PUR 49967	12/11/09 12/11/09	86959F4N 288373	SVENSKA HANDELSBANKEN YANK BGC FINANCIAL	.1400 1/15/10	95,000,000.00	100.00	.140	95,000,000.00	
PUR 49992	12/14/09 12/14/09	86959F4Q 288378	SVENSKA HANDELSBANKEN YANK SVENSKAHANDELSBANKEN	.1500 1/14/10	73,000,000.00	100.00	.150	73,000,000.00	
PUR 50058	12/17/09 12/17/09	8911A36F 288396	TORONTO DOMIMION BK LTD NY TD SECURITIES	.1500 1/25/10	125,000,000.00	100.00	.150	125,000,000.00	

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PUR 50197	12/23/09 12/23/09	8911A36U 288420	TORONTO DOMINION BK LTD NY TD SECURITIES	.1500 1/22/10	55,000,000.00	100.00	.150	55,000,000.00	
PUR 49873	12/03/09 12/03/09	89233HA6 288338	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1600 1/06/10	20,000,000.00	99.985	.160	19,996,977.78	
PUR 49876	12/03/09 12/03/09	89233HA6 288338	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1600 1/06/10	22,000,000.00	99.985	.160	21,996,675.56	
PUR 49960	12/10/09 12/10/09	89233HAB 288366	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1600 1/11/10	35,000,000.00	99.986	.160	34,995,022.22	
PUR 49956	12/10/09 12/10/09	89233HAD 288366	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1600 1/13/10	43,000,000.00	99.985	.160	42,993,502.22	
PUR 50034	12/16/09 12/16/09	912795R6 288390	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.0795 12/31/09	47,650,000.00	99.997	.080	47,648,421.59	
PUR 50236	12/29/09 12/29/09	912795T7 288438	U.S. TREASURY BILLS NOMURA SECURITIES INT'L (DO	.0670 3/18/10	15,923,000.00	99.985	.067	15,920,658.88	
PUR 50225	12/28/09 12/28/09	912795T8 288432	U.S. TREASURY BILLS JP MORGAN	.0595 3/25/10	40,500,000.00	99.986	.060	40,494,176.44	
PUR	12/31/09	912795U4	U.S. TREASURY BILLS	.0845			.085		

50269	12/31/09	288448	HSBC (DOMESTIC)	5/06/10	75,000,000.00	99.970		74,977,818.75	
PUR	12/23/09	912795U5	U.S. TREASURY BILLS	.1555		.156			
50199	12/23/09	288420	UBS WARBURG LLC	6/03/10	30,020,000.00	99.930		29,998,993.51	
PUR	12/17/09	912795UQ	U.S. TREASURY BILLS	.1100		.110			
50060	12/17/09	288396	BARCLAYS CAPITAL INC	5/13/10	90,000,000.00	99.955		89,959,575.00	
PUR	12/23/09	912795UR	U.S. TREASURY BILLS	.1335		.134			
50198	12/23/09	288420	BARCLAYS CAPITAL INC	5/20/10	95,000,000.00	99.945		94,947,860.84	
PUR	12/31/09	912795UR	U.S. TREASURY BILLS	.1195		.120			
50272	12/31/09	288448	CITIGROUP GBL MKT(FMLY SALO	5/20/10	30,000,000.00	99.954		29,986,058.33	

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PUR	12/31/09	912795UU	U.S. TREASURY BILLS	.1850		.185			
50268	12/31/09	288448	NOMURA SECURITIES INT'L (DO	6/17/10	135,000,000.00	99.914		134,883,449.99	
PUR	12/10/09	912795Y4	U S TREASURY BILLS	.0900		.090			
49962	12/10/09	288366	BARCLAYS CAPITAL INC	12/29/09	9,422,000.00	99.995		9,421,552.46	
PUR	12/10/09	912795Y4	U S TREASURY BILLS	.0945		.095			
49961	12/10/09	288366	GOLDMAN SACHS & COMPANY	12/29/09	35,000,000.00	99.995		34,998,254.38	
PUR	12/11/09	912795Y4	U S TREASURY BILLS	.0945		.095			
49968	12/11/09	288373	GOLDMAN SACHS & COMPANY	12/29/09	12,000,000.00	99.995		11,999,433.00	
SUBTOTAL FIXED PURCHASES:					5434299000.00			5433845434.49	
TOTAL FUND PURCHASES:					5434299000.00			5433845434.49	

SALES OF FIXED INCOME SECURITIES

SALE	12/02/09	912795R8	U.S. TREASURY BILLS	.2745		.275			
47793	12/02/09	288332	JP MORGAN	1/14/10	4,576,000.00	100.00		4,575,997.33	1,497.69
SALE	12/07/09	912795R8	U.S. TREASURY BILLS	.2745		.275			
47793	12/08/09	288355	MORGAN STANLEY	1/14/10	5,424,000.00	100.00		5,424,025.09	1,555.33
SALE	12/15/09	912795S6	U.S. TREASURY BILLS	.3195		.320			
47369	12/15/09	288384	BARCLAYS CAPITAL INC	12/17/09	4,272,000.00	100.00		4,271,982.08	57.91
SALE	12/15/09	912795S6	U.S. TREASURY BILLS	.4505		.452			
46071	12/15/09	288384	DEUTSCHE BANK AG (DOMESTIC)	12/17/09	25,000,000.00	100.00		24,999,913.20	538.89
SALE	12/15/09	912795S6	U.S. TREASURY BILLS	.3195		.320			
47369	12/15/09	288384	DEUTSCHE BANK AG (DOMESTIC)	12/17/09	27,500,000.00	100.00		27,499,904.51	392.64
SALE	12/15/09	912795T4	U.S. TREASURY BILLS	.1095		.110			
48913	12/15/09	288384	BARCLAYS CAPITAL INC	2/25/10	50,000,000.00	99.995		49,997,500.00	8,450.00

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SALE	12/16/09	912795T4	U.S. TREASURY BILLS	.1095		.110			
48913	12/16/09	288390	NOMURA SECURITIES INT'L (DO	2/25/10	1,699,000.00	99.998		1,698,973.19	340.10
SALE	12/23/09	912795Y4	U S TREASURY BILLS	.0945		.095			
49961	12/23/09	288420	UBS WARBURG LLC	12/29/09	4,738,000.00	100.00		4,737,983.81	58.43
SALE	12/24/09	912795Y4	U S TREASURY BILLS	.0945		.095			
49961	12/24/09	288426	CREDIT SUISSE SEC (USA) LLC	12/29/09	6,530,000.00	100.00		6,529,970.07	55.78
SUBTOTAL FIXED SALES:					129,739,000.00			129,736,249.28	
TOTAL FUND SALES:					129,739,000.00			129,736,249.28	

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 22413	12/22/09 12/28/09	01880210 423294	ALLIANT ENERGY CORP. STURDIVANT/EXECUTION		60,000.00	30.858	600.00	1,852,050.00	
PUR 22413	12/23/09 12/29/09	01880210 423298	ALLIANT ENERGY CORP. STURDIVANT/EXECUTION		40,000.00	30.857	400.00	1,234,680.00	
PUR 9798	12/09/09 12/14/09	03251110 423252	ANADARKO PETROLEUM CORP. ICAP CORPORATES LLC		65,000.00	56.369	650.00	3,664,609.00	
PUR 13225	12/03/09 12/08/09	06050510 423235	BANK OF AMERICA CORP. ITG (CHANNEL)		300,000.00	16.274	3,000.00	4,885,200.00	
PUR 49890	12/03/09 12/09/09	06050541 423239	BANK OF AMERICA CORP MERRILL LYNCH (RESEARCH)		200,000.00	15.000		3,000,000.00	
PUR 47459	12/01/09 12/04/09	11776U30 423226	BSQUARE CORP MERRIMAN/OTC		10,000.00	2.260	100.00	22,697.00	
PUR 26137	12/15/09 12/18/09	12709P10 423271	CABOT MICROELECTRONICS CORP LABRANCHE/OTC		40,000.00	31.697	400.00	1,268,276.00	
PUR 26137	12/21/09 12/24/09	12709P10 423289	CABOT MICROELECTRONICS CORP ITG (CHANNEL)		25,000.00	32.156	250.00	804,142.50	
PUR 36872	12/01/09 12/04/09	14343640 423226	CARMIKE CINEMAS, INC. ITG (CHANNEL)		16,100.00	6.015	161.00	97,002.50	
PUR 36872	12/01/09 12/04/09	14343640 423226	CARMIKE CINEMAS, INC. LABRANCHE/SOFT		3,900.00	6.098	195.00	23,977.98	
PUR 49668	12/11/09 12/16/09	14365830 423261	CARNIVAL CORP BMO CAPITAL MARKETS/EXECUTI		25,000.00	32.483	250.00	812,320.00	
PUR 35597	12/03/09 12/08/09	15087010 423235	CELANESE CORPORATION SERIES ITG (CHANNEL)		250,000.00	31.976	2,500.00	7,996,525.00	

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PUR 49976	12/11/09 12/16/09	16890510 423261	CHILDREN S PLAC MERRIMAN/OTC		25,000.00	29.375	250.00	734,632.50	
PUR 16861	12/11/09 12/16/09	23257210 423261	CYMER INC ITG (CHANNEL)		25,000.00	37.190	250.00	929,992.50	
PUR 02381	12/03/09 12/08/09	23282010 423235	CYTEC INDUSTRIES INC. INSTINET (DOMESTIC)		100,000.00	36.160	700.00	3,616,720.00	
PUR 02381	12/03/09 12/08/09	23282010 423235	CYTEC INDUSTRIES INC. ITG (CHANNEL)		115,400.00	36.129	1,154.00	4,170,463.68	
PUR 02381	12/04/09 12/09/09	23282010 423239	CYTEC INDUSTRIES INC. ITG (CHANNEL)		122,831.00	36.235	1,228.31	4,451,985.03	
PUR 02381	12/07/09 12/10/09	23282010 423243	CYTEC INDUSTRIES INC. ITG (CHANNEL)		51,700.00	36.253	517.00	1,874,771.25	
PUR 02381	12/08/09 12/11/09	23282010 423247	CYTEC INDUSTRIES INC. ITG (CHANNEL)		54,976.00	36.225	549.76	1,992,038.87	
PUR 02381	12/09/09 12/14/09	23282010 423252	CYTEC INDUSTRIES INC. ITG (CHANNEL)		16,003.00	36.136	160.03	578,441.24	
PUR 02381	12/11/09 12/16/09	23282010 423261	CYTEC INDUSTRIES INC. ITG (CHANNEL)		39,090.00	36.253	390.90	1,417,505.03	
PUR 43274	12/24/09 12/30/09	30241L10 423302	FEI COMPANY LABRANCHE/OTC		25,000.00	23.307	250.00	582,912.50	

PUR 19111	12/01/09 12/04/09	30372610 423226	FAIRCHILD SEMICONDUCTOR INT BMO CAPITAL MARKETS/EXECUTI	50,000.00	8.553	500.00	428,135.00
PUR 25180	12/15/09 12/18/09	34637510 423271	FORMFACTOR, INC. MERRIMAN/OTC	50,000.00	20.953	500.00	1,048,125.00
PUR 25180	12/21/09 12/24/09	34637510 423289	FORMFACTOR, INC. ITG (CHANNEL)	25,000.00	21.622	250.00	540,797.50

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PUR 49900	12/04/09 12/09/09	37731610 423239	GLATFELTER ITG (CHANNEL)		66,211.00	11.576	662.11	767,147.13	
PUR 49900	12/07/09 12/10/09	37731610 423243	GLATFELTER ITG (CHANNEL)		33,789.00	12.093	337.89	408,951.65	
PUR 49900	12/09/09 12/14/09	37731610 423252	GLATFELTER ITG (CHANNEL)		66,501.00	11.999	665.01	798,623.81	
PUR 49900	12/10/09 12/15/09	37731610 423257	GLATFELTER ITG (CHANNEL)		12,200.00	12.000	122.00	146,519.56	
PUR 49900	12/11/09 12/16/09	37731610 423261	GLATFELTER ITG (CHANNEL)		13,343.00	11.998	133.43	160,221.41	
PUR 49900	12/15/09 12/18/09	37731610 423271	GLATFELTER ITG (CHANNEL)		14,901.00	12.000	149.01	178,958.03	
PUR 49900	12/17/09 12/22/09	37731610 423281	GLATFELTER ITG (CHANNEL)		63,355.00	11.985	633.55	759,943.23	
PUR 49900	12/18/09 12/23/09	37731610 423285	GLATFELTER ITG (CHANNEL)		229,700.00	11.994	2,297.00	2,757,295.83	
PUR 12113	12/01/09 12/04/09	42823610 423226	HEWLETT-PACKARD CO GRISWOLD COMPANY		50,000.00	49.540	500.00	2,477,520.00	
PUR 12113	12/04/09 12/09/09	42823610 423239	HEWLETT-PACKARD CO WILLIAMS CAPITAL GROUP		50,000.00	49.787	500.00	2,489,845.00	
PUR 14861	11/25/09 12/01/09	45814010 423214	INTEL CORP LABRANCHE/SOFT		50,000.00	19.371	2,500.00	971,050.00	
PUR 19046	12/03/09 12/08/09	46625H10 423235	JP MORGAN CHASE & CO PRINCETON SECURITIES GROUP		100,000.00	42.448	1,000.00	4,245,810.00	
PUR 45475	12/01/09 12/04/09	48247020 423226	KIT DIGITAL INC MERRIMAN/OTC		10,000.00	9.512	100.00	95,222.00	

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PUR 48662	12/01/09 12/04/09	49375T10 423226	KID BRANDS INC BMO CAPITAL MARKETS/EXECUTI		8,289.00	4.731	82.89	39,295.66	
PUR 48778	11/25/09 12/01/09	50064320 423214	KORN/FERRY INTERNATIONAL WILLIAMS CAPITAL GROUP		8,000.00	16.661	80.00	133,367.20	
PUR 48778	12/07/09 12/10/09	50064320 423243	KORN/FERRY INTERNATIONAL BLAYLOCK ROBERT VAN LLC		10,000.00	17.671	100.00	176,807.00	
PUR 33504	12/16/09 12/21/09	56845T30 423277	MARINER ENERGY, INC. GRISWOLD COMPANY		75,000.00	11.768	750.00	883,342.50	
PUR 33504	12/16/09 12/21/09	56845T30 423277	MARINER ENERGY, INC. ICAP CORPORATES LLC		100,000.00	11.860	1,000.00	1,186,970.00	
PUR 33504	12/16/09 12/21/09	56845T30 423277	MARINER ENERGY, INC. MAGNA SECURITIES CORP		25,000.00	11.570	250.00	289,500.00	
PUR 25297	12/01/09 12/04/09	61023610 423226	MNRO MUFFLER BRAKE INC LABRANCHE/SOFT		25,000.00	30.203	1,250.00	756,320.00	
PUR	12/22/09	67019E10	NSTAR						

49627	12/28/09	423294	JACKSON SECS	65,000.00	36.953	650.00	2,402,582.00
PUR 49907	12/07/09 12/10/09	67802610 423243	OIL STATES INTL STURDIVANT/EXECUTION	75,000.00	35.679	750.00	2,676,660.00
PUR 21502	12/11/09 12/16/09	73172K10 423261	POLYCOM INC. ITG (CHANNEL)	50,000.00	22.443	500.00	1,122,660.00
PUR 43473	11/30/09 12/03/09	77032310 423222	ROBERT HALF INTERNATIONAL, BMO CAPITAL MARKETS/EXECUTI	22,000.00	22.278	220.00	490,344.80
PUR 46219	12/01/09 12/04/09	78659830 423226	SAGA COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI	5,000.00	13.021	50.00	65,153.00
PUR 48432	12/24/09 12/30/09	80090720 423302	SANMINA-SCI CORP LABRANCHE/OTC	26,000.00	11.018	260.00	286,738.40

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PUR 48432	12/28/09 12/31/09	80090720 423306	SANMINA-SCI CORP LABRANCHE/OTC		24,000.00	11.057	240.00	265,596.00	
PUR 48952	12/24/09 12/30/09	86459610 423302	SUCCESSFACTORS INC MAGNA SECURITIES CORP		30,000.00	17.067	300.00	512,319.00	
PUR 48952	12/28/09 12/31/09	86459610 423306	SUCCESSFACTORS INC LABRANCHE/OTC		20,000.00	17.261	200.00	345,420.00	
PUR 48745	12/18/09 12/23/09	90254980 423285	UAL CORP ITG (CHANNEL)		325,000.00	10.950	3,250.00	3,561,870.00	
PUR 32229	12/01/09 12/04/09	92220710 423226	VARIAN SEMICONDUCTOR EQUIP. LABRANCHE/SOFT		50,000.00	30.799	2,500.00	1,542,470.00	
PUR 50193	12/22/09 12/28/09	92240G10 423294	VECTREN CORPORATION SANDGRAIN SECURITIES		70,000.00	25.109	700.00	1,758,316.00	
PUR 50193	12/23/09 12/29/09	92240G10 423298	VECTREN CORPORATION SANDGRAIN SECURITIES		50,000.00	25.298	500.00	1,265,400.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. BLAYLOCK ROBERT VAN LLC		715.00	25.000		17,875.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. CABRERA		714.00	25.000		17,850.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. CASTLE OAK SECURITIES		714.00	25.000		17,850.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. CREDIT SUISSE SEC (USA) LLC		15,000.00	25.000		375,000.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. GOLDMAN SACHS & COMPANY		88,750.00	25.000		2,218,750.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. JP MORGAN		15,000.00	25.000		375,000.00	

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PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. LOOP CAPITAL		714.00	25.000		17,850.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. MORGAN STANLEY		15,000.00	25.000		375,000.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. MURIEL SEIBERT & CO		714.00	25.000		17,850.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. RAMIREZ		714.00	25.000		17,850.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. RBC CAPITAL (DOMESTIC)		6,250.00	25.000		156,250.00	

PUR 11603	12/15/09 12/18/09	94974610 423271	WELLS FARGO & CO. WILLIAMS CAPITAL GROUP	4,000.00	25.000		100,000.00	
PUR 11603	12/15/09 12/18/09	94974610 423269	WELLS FARGO & CO. WILLIAMS CAPITAL GROUP	715.00	25.000		17,875.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				4,715.00	25.000		117,875.00	

PUR 30040	11/25/09 12/01/09	98391910 423214	XILINX, INC. LABRANCHE/SOFT	50,000.00	22.910	2,500.00	1,147,985.00	
SUBTOTAL STOCK PURCHASES:				3,757,289.00		40,938.89	88,919,224.29	

PURCHASES OF COMINGLED FUND UNITS

PUR 50219	12/24/09 12/24/09	18538Q13 423256	CLEARWIRE CORP NEW Internal Cash Not Affected	1,560,000.00			1.00	
SUBTOTAL UNIT-ASSET PURCHASES:				1,560,000.00			1.00	
TOTAL FUND PURCHASES:				5,317,289.00		40,938.89	88,919,225.29	

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SALES OF FIXED INCOME SECURITIES									
SALE 44616	12/15/09 12/16/09	744320AJ 423256	PRUDENTIAL FINANCIAL CV TENDERED	.3663 12/15/37	26,700,000.00	100.00		26,700,000.00	1,643,496.88
SUBTOTAL FIXED SALES:					26,700,000.00			26,700,000.00	1,643,496.88

SALES OF STOCK AND OTHER EQUITIES

SALE 29116	12/10/09 12/15/09	05333210 423258	AUTOZONE INC. WILLIAMS CAPITAL GROUP		2,000.00	156.02	8.02 20.00	312,018.98	136,329.18
SALE 37562	12/11/09 12/16/09	17285T10 423262	CITADEL BROADCASTING CORP. INSTINET (PORTAL)		400,000.00	.017	.18 2,000.00	4,639.82	-1,798,553.81
SALE 47013	12/18/09 12/23/09	21079530 423286	CONTINENTAL AIR MERIDIAN EQUITY PARTNERS		100,000.00	16.492	42.39 1,000.00	1,648,187.61	588,927.61
SALE 47013	12/18/09 12/23/09	21079530 423286	CONTINENTAL AIR PRINCETON SECURITIES GROUP		100,000.00	16.540	42.51 1,000.00	1,652,987.49	593,727.49
SALE 37381	12/11/09 12/16/09	24702R10 423262	DELL INC. ITG (CHANNEL)		50,000.00	13.147	16.90 500.00	656,828.10	-694,729.81
SALE 37381	12/21/09 12/24/09	24702R10 423290	DELL INC. ITG (CHANNEL)		25,000.00	14.152	9.10 250.00	353,540.90	-322,238.06
SALE 18029	12/07/09 12/10/09	25179M10 423244	DEVON ENERGY CORP. SANDGRAIN SECURITIES		40,000.00	66.271	68.13 400.00	2,650,383.87	628,672.94
SALE 21551	12/22/09 12/28/09	26874Q10 423295	ENSCO INTERNATIONAL, INC. MURIEL SEIBERT & CO		206,000.00	42.699	226.06 2,060.00	8,793,625.54	2,794,871.44
SALE 09102	12/17/09 12/22/09	28608210 423282	ELECTRONICS FOR IMAGING, IN ITG (CHANNEL)		30,000.00	12.350	9.53 300.00	370,187.47	-289,687.33

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SALE 09102	12/17/09 12/22/09	28608210 423282	ELECTRONICS FOR IMAGING, IN MERRIMAN/OTC		100,000.00	12.287	31.58 1,000.00	1,227,708.42	-971,874.24
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TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/	YIELD/	EXPENSE/	COST/PROCEEDS	GAIN-OR-LOSS
INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PRICE	COMMISSION		
SALE 46079	12/07/09	34623310	FORESTAR REAL ESTATE GROUP			49.99		
	12/10/09	423244	CASTLE OAK SECURITIES	100,000.00	19.451	1,000.00	1,944,080.01	931,537.10
SALE 44008	12/02/09	35671D78	FREEMPORT-MCMORAN COPPER & G			1,547.38		
	12/07/09	423234	GOLDMAN SACHS & COMPANY	500,000.00	120.41	25,000.00	60,182,452.62	43,809,452.62
SALE 24582	12/21/09	37246010	GENUINE PARTS CO.			14.71		
	12/24/09	423290	BLAYLOCK ROBERT VAN LLC	15,000.00	38.145	150.00	572,016.29	121,911.03
SALE 16748	12/11/09	41316010	HARMONIC INC.			3.65		
	12/16/09	423262	ITG (CHANNEL)	25,000.00	5.675	250.00	141,631.35	-
								103,674.71
SALE 36727	11/30/09	47110910	JARDEN CORP.			14.03		
	12/03/09	423223	BLAYLOCK ROBERT VAN LLC	20,000.00	27.283	200.00	545,437.97	-142,569.29
SALE 48778	11/30/09	50064320	KORN/FERRY INTERNATIONAL			12.43		
	12/03/09	423223	BLAYLOCK ROBERT VAN LLC	30,000.00	16.119	300.00	483,257.57	34,356.52
SALE 39154	12/21/09	59511210	MICRON TECHNOLOGY, INC.			23.78		
	12/24/09	423290	GRISWOLD COMPANY	100,000.00	9.251	1,000.00	924,066.22	184,281.44
SALE 39154	12/24/09	59511210	MICRON TECHNOLOGY, INC.			26.02		
	12/30/09	423303	PRINCETON SECURITIES GROUP	100,000.00	10.123	1,000.00	1,011,223.98	271,439.20
SALE 34243	12/16/09	63707110	NATIONAL OILWELL VARCO, INC			58.48		
	12/21/09	423278	PRINCETON SECURITIES GROUP	50,000.00	45.503	500.00	2,274,581.52	573,072.34
SALE 22814	11/30/09	65122910	NEWELL RUBBERMAID INC.			12.26		
	12/03/09	423223	BMO CAPITAL MARKETS/EXECUTI	33,000.00	14.455	330.00	476,659.54	-64,323.07
SALE 19950	12/18/09	70454910	PEABODY ENERGY CORP.			31.49		
	12/23/09	423256	GOLDMAN SACHS (OPTIONS)	35,000.00	35.000	700.00	1,224,268.51	699,025.53
SALE 20937	12/09/09	74153Q10	PRIDE INTERNATIONAL INC.			64.62		
	12/14/09	423253	ICAP CORPORATES LLC	80,000.00	31.430	800.00	2,513,535.38	875,367.99

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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PRICE	COMMISSION		
SALE 37395	12/11/09	77829610	ROSS STORES, INC.			22.49		
	12/16/09	423262	ITG (CHANNEL)	20,000.00	43.740	200.00	874,583.51	239,569.59
SALE 08981	12/21/09	81690910	SEMITOOL, INC.					
	12/22/09	423256	TENDERED	200,000.00	11.000		2,200,000.00	578,685.85
SALE 18069	12/11/09	88250810	TEXAS INSTRUMENTS INC.			32.94		
	12/16/09	423262	MAGNA SECURITIES CORP	50,000.00	25.633	500.00	1,281,132.06	659,915.17
SALE 18069	12/24/09	88250810	TEXAS INSTRUMENTS INC.			33.00		
	12/30/09	423303	BLAYLOCK ROBERT VAN LLC	50,000.00	25.678	500.00	1,283,342.00	662,125.11
SALE 23825	12/18/09	91324P10	UNITEDHEALTH GROUP INC			45.42		
	12/23/09	423256	GOLDMAN SACHS (OPTIONS)	57,000.00	31.000	1,140.00	1,765,814.58	803,371.50
SUBTOTAL STOCK SALES:				2,518,000.00		2,447.09	97,368,191.31	50,798,989.33
						42,100.00		
SALES OF COMINGLED-FUND UNITS								
SALE 48847	12/16/09	SPQ1050X	S&P 500 INDEX					
	12/17/09	423256	MORGAN STANLEY (OPTIONS)	3,200.00	.300	32.00	928.00	-78,282.67
SALE 48847	12/17/09	SPQ1050X	S&P 500 INDEX					
	12/18/09	423256	NEWEDGE (OPTIONS)	146,800.00	.250	1,101.00	35,599.00	-3,598,190.33
SUBTOTAL UNIT-ASSET SALES:				150,000.00			36,527.00	-
						1,133.00		
TOTAL FUND SALES:				29,368,000.00		2,447.09	124,104,718.31	48,766,013.21
						43,233.00		

END OF REPORT FOR: COMMON PENSION FD A

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D I V I S I O N O F I N V E S T M E N T
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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PRICE	COMMISSION		

INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 49794	11/20/09 12/03/09	033177XV 288337	ANCHORAGE ALASKA ELEC UTIL JP MORGAN	6.5580 12/01/39	7,000,000.00	6.558 100.00		7,000,000.00	
PUR 49952	12/09/09 12/16/09	038716EN 288389	ARAPAHOE CNTY COLO WTR AUTH PIPER JAFFRAY	6.6800 12/01/39	10,000,000.00	6.680 100.00		10,000,000.00	
PUR 44385	12/02/09 12/07/09	134429AT 288348	CAMPBELL SOUP CO SR NOTES FTN MIDWEST SECURITIES	4.5000 2/15/19	3,000,000.00	3.897 104.61		3,138,450.00	
PUR 38221	12/18/09 12/23/09	141781AW 288419	CARGILL INC. BONDS STIFEL NICOLAUS	6.6250 9/15/37	5,000,000.00	5.969 108.82		5,441,350.00	
PUR 44942	12/11/09 12/16/09	448814DC 288369	HYDRO-QUEBEC DEBENTURES NATIONAL BNK OF CANADA FINA	8.5000 12/01/29	3,000,000.00	5.442 136.95		4,108,590.00	
PUR 49954	12/03/09 12/17/09	517705AP 288395	LAS VEGAS NV CTFS BAB CITIGROUP/CITIBANK DOMESTIC	7.8000 9/01/39	15,000,000.00	8.048 97.195		14,579,250.00	
PUR 43389	12/04/09 12/09/09	539830AD 288360	LOCKHEED MARTIN CORP FTN MIDWEST SECURITIES	7.2000 5/01/36	4,000,000.00	5.612 121.72		4,868,880.00	
PUR 49731	11/18/09 12/03/09	544435C3 288337	LOS ANGELES CAL DEPT ARPT B BARCLAYS CAPITAL INC	6.5820 5/15/39	10,000,000.00	6.582 100.00		10,000,000.00	
PUR 49991	12/11/09 12/17/09	606092ET 288395	MISSOURI JT MUN ELEC UTIL R JP MORGAN	6.8900 1/01/42	10,000,000.00	6.890 100.00		10,000,000.00	
PUR 49953	12/09/09 12/17/09	664754Q8 288395	NORTHERN ARIZONA BRD REGENT MERRILL LYNCH (RESEARCH)	6.6870 6/01/39	10,000,000.00	6.687 100.00		10,000,000.00	
PUR 41979	12/04/09 12/09/09	744448CA 288360	PUBLIC SERVICE CO OF COL 1S BARCLAYS CAPITAL INC	6.5000 8/01/38	10,000,000.00	5.424 115.54		11,554,600.00	
PUR 49951	11/12/09 12/15/09	802169BQ 288383	SANTE FE NEW MEXICO WTR REV RBC CAPITAL (DOMESTIC)	6.2000 6/01/39	6,000,000.00	6.200 100.00		6,000,000.00	

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PUR 49950	12/08/09 12/11/09	88732JAW 288372	TIME WARNER CABLE INC GUAR GOLDMAN SACHS & COMPANY	5.0000 2/01/20	10,000,000.00	5.267 97.920		9,792,000.00	
PUR 49928	12/03/09 12/07/09	912810PZ 288348	US TREASURY TIPS BANK OF AMERICA SECURITIES	2.5000 1/15/29	25,000,000.00	1.896 111.34		27,836,843.36	
PUR 50126	12/17/09 12/21/09	912810PZ 288407	US TREASURY TIPS CITIGROUP/CITIBANK DOMESTIC	2.5000 1/15/29	50,000,000.00	1.998 109.66		54,832,839.22	
PUR 49700	11/13/09 12/01/09	940093Z5 288326	WASHINGTON ST UNIV REV BDS WACHOVIA SECURITIES, INC.	6.4140 10/01/34	10,000,000.00	6.413 100.00		10,000,000.00	
SUBTOTAL FIXED PURCHASES:					188,000,000.00			199,152,802.58	
TOTAL FUND PURCHASES:					188,000,000.00			199,152,802.58	

SALES OF FIXED INCOME SECURITIES									
TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48047	12/23/09 12/29/09	05565QBH 288437	BP CAPITAL MKTS PLC NOTES CREDIT SUISSE SEC (USA) LLC	3.8750 3/10/15	10,000,000.00	3.444 103.98		10,398,300.00	195,198.83
SALE 47550	12/02/09 12/07/09	134429AU 288348	CAMPBELL SOUP CO SR NOTES CREDIT SUISSE SEC (USA) LLC	3.3750 8/15/14	3,000,000.00	3.386 104.35		3,130,770.00	132,346.30
SALE 47952	12/03/09 12/08/09	163103RW 288354	CHELAN CTY WASH UTY BUILD A GATES CAPITAL CORP	6.8970 7/01/39	5,000,000.00	6.896 103.45		5,172,850.00	172,850.00
SALE 44945	12/02/09 12/07/09	166751AJ 288348	CHEVRON CORP NOTES CANTOR FITZGERALD SECURITIE	4.9500 3/03/19	10,000,000.00	4.954 108.16		10,816,300.00	819,969.26
SALE 40641	12/04/09 12/09/09	24422EQR 288360	JOHN DEERE CAP CORP SR NOTE CITIGROUP/CITIBANK DOMESTIC	5.3500 4/03/18	10,000,000.00	5.390 107.37		10,737,900.00	765,242.94
SALE 30598	12/22/09 12/28/09	251799AA 288431	DEVON ENERGY CORP DEBS BTIG	7.9500 4/15/32	4,000,000.00	6.325 127.96		5,118,440.00	347,948.15

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SALE 49215	12/23/09 12/29/09	25244SAF 288437	DIAGEO FINANCE BV NOTES BARCLAYS CAPITAL INC	3.2500 1/15/15	10,000,000.00	3.336 100.26		10,026,300.00	65,933.81
SALE 33042	12/15/09 12/18/09	260003AF 288401	DOVER CORP NOTES MIZUHO SECURITIES	5.3750 10/15/35	7,000,000.00	5.504 99.014		6,930,980.00	55,558.50
SALE 31750	12/15/09 12/18/09	65473QAQ 288401	NISOURCE FINANCE CORP GUAR MIZUHO SECURITIES	5.2500 9/15/17	10,000,000.00	5.291 99.427		9,942,700.00	-30,456.54
SALE 48001	12/03/09 12/08/09	66285WFB 288354	NO TEXAS TOLLWAY BLD AMERIC BARCLAYS CAPITAL INC	6.7180 1/01/49	4,000,000.00	6.717 107.55		4,302,240.00	302,240.00
SALE 40255	12/16/09 12/21/09	74432QAK 288407	PRUDENTIAL FINANCIAL INC. M CANTOR FITZGERALD SECURITIE	5.9000 3/17/36	10,500,000.00	6.832 93.492		9,816,660.00	505,022.09
SALE 38436	12/15/09 12/18/09	884903AZ 288401	THOMSON CORPORATION CANTOR FITZGERALD SECURITIE	5.7000 10/01/14	10,000,000.00	5.838 110.78		11,078,700.00	1,136,557.31
SALE 35606	12/08/09 12/11/09	887315AY 288372	TIME WARNER COS INC. DEBS BARCLAYS CAPITAL INC	6.8750 6/15/18	10,000,000.00	7.483 112.22		11,222,700.00	1,600,482.46
SALE 43144	12/02/09 12/07/09	904764AH 288348	UNILEVER CAP CORP NOTES BARCLAYS CAPITAL INC	5.9000 11/15/32	10,000,000.00	6.458 110.12		11,012,300.00	1,675,748.06
SALE 26470	12/17/09 12/21/09	912810FD 288407	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	3.6250 4/15/28	14,700,000.00	1.957 167.32		24,596,722.68	-66,808.83
SALE 34214	12/23/09 12/28/09	912810FG 288431	UNITED STATES TREAS BDS JP MORGAN	5.2500 2/15/29	37,000,000.00	4.780 108.89		40,289,383.25	1,127,000.79
SALE 34112	12/17/09 12/21/09	912810FH 288407	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	3.8750 4/15/29	20,000,000.00	2.133 171.37		34,273,966.11	762,144.46
SALE 36750	12/15/09 12/17/09	912810FR 288395	UNITED STATES TREAS TIPS BANK OF AMERICA SECURITIES	2.3750 1/15/25	20,000,000.00	2.269 121.79		24,359,007.50	1,124,404.61
SALE 36750	12/16/09 12/18/09	912810FR 288401	UNITED STATES TREAS TIPS BANK OF AMERICA SECURITIES	2.3750 1/15/25	20,000,000.00	2.269 121.96		24,392,098.59	1,156,725.87

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SALE 36750	12/16/09 12/18/09	912810FR 288401	UNITED STATES TREAS TIPS DEUTSCHE BANK AG (DOMESTIC)	2.3750 1/15/25	20,000,000.00	2.269 121.85		24,371,500.12	1,136,127.40
SALE 36750	12/17/09 12/21/09	912810FR 288407	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	25,000,000.00	2.269 122.85		30,712,488.59	1,665,638.53
SALE 36750	12/17/09 12/21/09	912810FR 288407	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	25,000,000.00	2.269 122.85		30,712,588.59	1,665,738.53
SALE 36750	12/18/09 12/22/09	912810FR 288413	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	25,000,000.00	2.269 122.92		30,731,206.17	1,683,646.75
SALE 36750	12/18/09 12/22/09	912810FR 288413	UNITED STATES TREAS TIPS RBS GREENWICH	2.3750 1/15/25	20,000,000.00	2.269 123.12		24,624,375.53	1,386,328.00
SALE 36750	12/21/09 12/23/09	912810FR 288419	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	10,000,000.00	2.269 121.78		12,178,258.34	558,849.44
SALE 36750	12/22/09 12/24/09	912810FR 288425	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	30,000,000.00	2.269 121.28		36,385,245.00	1,526,166.82
SALE 36837	12/22/09 12/24/09	912810FS 288425	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.0000 1/15/26	25,000,000.00	1.999 109.29		27,324,735.31	101,985.31
SALE 36742	12/23/09 12/28/09	912810PS 288431	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.3750 1/15/27	20,000,000.00	2.191 112.83		22,566,128.34	569,605.35
SALE 36742	12/23/09 12/28/09	912810PS 288431	UNITED STATES TREAS TIPS RBS GREENWICH	2.3750 1/15/27	20,000,000.00	2.191 112.89		22,578,688.84	582,165.85
SALE 49928	12/15/09 12/17/09	912810PZ 288395	US TREASURY TIPS CITIGROUP/CITIBANK DOMESTIC	2.5000 1/15/29	25,000,000.00	1.896 108.66		27,165,107.42	-677,665.81
SALE 50126	12/17/09 12/21/09	912810PZ 288407	US TREASURY TIPS CITIGROUP/CITIBANK DOMESTIC	2.5000 1/15/29	25,000,000.00	1.998 109.60		27,400,592.42	-15,827.19
SALE 50126	12/17/09 12/21/09	912810PZ 288407	US TREASURY TIPS CITIGROUP/CITIBANK DOMESTIC	2.5000 1/15/29	25,000,000.00	1.998 109.73		27,434,012.70	17,593.09

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SALE 40788	12/14/09 12/17/09	927804FF 288395	VIRGINIA ELEC & PWR CO SR N CANTOR FITZGERALD SECURITIE	5.4000 4/30/18	25,000,000.00	5.429 106.65		26,664,750.00	1,714,833.29
SUBTOTAL FIXED SALES:					545,200,000.00			638,467,995.50	23,763,293.43
TOTAL FUND SALES:					545,200,000.00			638,467,995.50	

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 39728	12/14/09 12/17/09	19238U10 423265	COGDELL SPENCER INC. ELECTRONIC BROKERAGE SYSTEM		15,000.00	5.828	75.00	87,495.00	
PUR 39728	12/14/09 12/17/09	19238U10 423265	COGDELL SPENCER INC. ELECTRONIC BROKERAGE SYSTEM		35,000.00	5.828	175.00	204,155.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					50,000.00	5.828	250.00	291,650.00	
PUR 47925	12/11/09 12/16/09	55272X10 423261	MFA FINANCIAL INC WILLIAMS CAPITAL GROUP		10,000.00	7.536	100.00	75,460.00	
PUR 49937	12/08/09 12/14/09	70509V10 423251	PEBBLEBROOK HOTEL TRUST CALYON SECURITIES(USA) INC.		7,500.00	20.000		150,000.00	
PUR 49937	12/08/09 12/14/09	70509V10 423251	PEBBLEBROOK HOTEL TRUST MERRILL LYNCH (RESEARCH)		70,313.00	20.000		1,406,260.00	
PUR 49937	12/08/09 12/14/09	70509V10 423251	PEBBLEBROOK HOTEL TRUST RAYMOND JAMES & ASSOCIATES,		42,187.00	20.000		843,740.00	
PUR 49937	12/08/09 12/14/09	70509V10 423251	PEBBLEBROOK HOTEL TRUST RBC CAPITAL (DOMESTIC)		7,500.00	20.000		150,000.00	
PUR 49937	12/08/09 12/14/09	70509V10 423251	PEBBLEBROOK HOTEL TRUST WACHOVIA SECURITIES, INC.		22,500.00	20.000		450,000.00	
PUR 47684	12/14/09 12/17/09	74460D10 423265	PUBLIC STORAGE ELECTRONIC BROKERAGE SYSTEM		5,000.00	78.924	25.00	394,644.00	
PUR 48091	12/10/09 12/15/09	85571B10 423257	STARWOOD PPTY TRUST INC MERRIMAN/OTC		13,110.00	19.179	131.10	251,565.17	
PUR 48091	12/11/09 12/16/09	85571B10 423261	STARWOOD PPTY TRUST INC MERRIMAN/OTC		1,890.00	19.245	18.90	36,391.57	

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PUR 48091	12/14/09 12/17/09	85571B10 423265	STARWOOD PPTY TRUST INC LABRANCHE/OTC	10,000.00	19.150	100.00	191,600.00	
SUBTOTAL STOCK PURCHASES:				240,000.00		625.00	4,241,310.74	
TOTAL FUND PURCHASES:				240,000.00		625.00	4,241,310.74	
SALES OF STOCK AND OTHER EQUITIES								
SALE 40831	12/15/09 12/18/09	14028810 423272	CAPLEASE INC. ELECTRONIC BROKERAGE SYSTEM	8,400.00	5.000	1.08 42.00	41,956.92	-23,745.44
SALE 47624	12/14/09 12/17/09	72925110 423266	PLUM CREEK TIMBER CO INC ELECTRONIC BROKERAGE SYSTEM	30,000.00	36.758	28.34 150.00	1,102,561.66	195,047.93
SUBTOTAL STOCK SALES:				38,400.00		29.42	1,144,518.58	
TOTAL FUND SALES:				38,400.00		29.42	1,144,518.58	

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 49792	11/25/09 12/01/09	00206R10 423214	AT&T INC LABRANCHE/SOFT		100,000.00	27.148	5,000.00	2,719,840.00	
PUR 49792	11/27/09 12/02/09	00206R10 423218	AT&T INC LABRANCHE/SOFT		500,000.00	26.960	25,000.00	13,505,000.00	
PUR 49792	11/30/09 12/03/09	00206R10 423222	AT&T INC MERIDIAN EQUITY PARTNERS		100,000.00	26.805	1,000.00	2,681,490.00	
PUR 39882	12/11/09 12/16/09	00282410 423261	ABBOTT LABORATORIES CAPIS/SOFT		30,000.00	54.103	1,500.00	1,624,587.00	
PUR 39882	12/14/09 12/17/09	00282410 423265	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP		20,000.00	54.107	200.00	1,082,344.00	
PUR 39882	12/15/09 12/18/09	00282410 423271	ABBOTT LABORATORIES BLAYLOCK ROBERT VAN LLC		20,000.00	54.075	200.00	1,081,694.00	
PUR 48821	11/27/09 12/02/09	00817Y10 423218	AETNA INC LABRANCHE/SOFT		100,000.00	29.528	5,000.00	2,957,800.00	
PUR 39885	11/30/09 12/03/09	00825210 423222	AFFILIATED MANAGERS GROUP WILLIAMS CAPITAL GROUP		10,000.00	64.360	100.00	643,702.00	
PUR 49191	12/02/09 12/07/09	02942910 423230	AMERICAN SCIENCE & ENGIN LABRANCHE/SOFT		10,000.00	70.506	500.00	705,562.00	
PUR 49191	12/15/09 12/18/09	02942910 423271	AMERICAN SCIENCE & ENGIN MERRIMAN/OTC		10,000.00	69.945	100.00	699,551.00	
PUR 49191	12/18/09 12/23/09	02942910 423285	AMERICAN SCIENCE & ENGIN ITG (CHANNEL)		5,165.00	69.786	51.65	360,498.92	
PUR 49191	12/21/09 12/24/09	02942910 423289	AMERICAN SCIENCE & ENGIN ITG (CHANNEL)		4,835.00	70.814	48.35	342,434.04	

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PUR 39887	12/10/09 12/15/09	02991220 423257	AMERICAN TOWER CORP. CL A BLAYLOCK ROBERT VAN LLC	50,000.00	40.061	500.00	2,003,525.00
PUR 47765	12/07/09 12/10/09	03042010 423243	AMERICAN WATER WORKS CO INC BMO CAPITAL MARKETS/EXECUTI	40,000.00	21.835	400.00	873,788.00
PUR 47765	12/10/09 12/15/09	03042010 423257	AMERICAN WATER WORKS CO INC STURDIVANT/EXECUTION	20,000.00	21.772	200.00	435,634.00
PUR 47765	12/11/09 12/16/09	03042010 423261	AMERICAN WATER WORKS CO INC CAPIS/SOFT	20,000.00	21.965	1,000.00	440,306.00
PUR 48570	11/25/09 12/01/09	03760410 423214	APOLLO GROUP A ITG (CHANNEL)	20,000.00	55.318	200.00	1,106,558.00
PUR 39881	12/08/09 12/11/09	03783310 423247	APPLE INC. MERRIMAN/OTC	5,000.00	189.40	50.00	947,050.00
PUR 39881	12/15/09 12/18/09	03783310 423271	APPLE INC. MERRIMAN/OTC	5,000.00	195.35	50.00	976,825.50
PUR 49024	12/01/09 12/04/09	04685W10 423226	ATHENAHEALTH INC ITG (CHANNEL)	9,800.00	42.721	98.00	418,762.82
PUR 49024	12/18/09 12/23/09	04685W10 423285	ATHENAHEALTH INC ITG (CHANNEL)	10,000.00	43.536	100.00	435,456.00
PUR 49024	12/21/09 12/24/09	04685W10 423289	ATHENAHEALTH INC ITG (CHANNEL)	20,000.00	44.080	200.00	881,800.00
PUR 48472	11/30/09 12/03/09	04743P10 423222	ATHEROS COMMUNICATIONS IN ITG (CHANNEL)	7,700.00	28.305	77.00	218,021.65
PUR 48472	12/01/09 12/04/09	04743P10 423226	ATHEROS COMMUNICATIONS IN ITG (CHANNEL)	2,100.00	29.391	21.00	61,742.52
PUR 46955	12/23/09 12/29/09	06050510 423298	BANK OF AMERICA SANDGRAIN SECURITIES	100,000.00	15.339	1,000.00	1,534,900.00

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PUR 49964	12/10/09 12/15/09	07589610 423257	BED BATH & BEYOND INC MERRIMAN/OTC		50,000.00	38.600	500.00	1,930,480.00	
PUR 49964	12/11/09 12/16/09	07589610 423261	BED BATH & BEYOND INC CAPIS/SOFT		50,000.00	38.658	2,500.00	1,935,390.00	
PUR 49964	12/14/09 12/17/09	07589610 423265	BED BATH & BEYOND INC ITG (CHANNEL)		50,000.00	38.456	500.00	1,923,285.00	
PUR 49964	12/15/09 12/18/09	07589610 423271	BED BATH & BEYOND INC LABRANCHE/OTC		50,000.00	38.360	500.00	1,918,515.00	
PUR 49964	12/16/09 12/21/09	07589610 423277	BED BATH & BEYOND INC LABRANCHE/OTC		50,000.00	38.529	500.00	1,926,950.00	
PUR 49964	12/17/09 12/22/09	07589610 423281	BED BATH & BEYOND INC MERRIMAN/OTC		50,000.00	37.578	500.00	1,879,405.00	
PUR 49964	12/18/09 12/23/09	07589610 423285	BED BATH & BEYOND INC LABRANCHE/OTC		50,000.00	37.418	500.00	1,871,420.00	
PUR 49964	12/21/09 12/24/09	07589610 423289	BED BATH & BEYOND INC ITG (CHANNEL)		50,000.00	38.133	500.00	1,907,135.00	
PUR 50013	12/15/09 12/18/09	08651610 423271	BEST BUY ITG (CHANNEL)		100,000.00	41.579	1,000.00	4,158,880.00	
PUR 50013	12/15/09 12/18/09	08651610 423271	BEST BUY ITG (CHANNEL)		100,000.00	41.704	1,000.00	4,171,440.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	41.642	2,000.00	8,330,320.00	
PUR 50013	12/15/09 12/18/09	08651610 423271	BEST BUY MERIDIAN EQUITY PARTNERS		100,000.00	42.440	1,000.00	4,244,970.00	

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PUR 50013	12/16/09 12/21/09	08651610 423277	BEST BUY MERIDIAN EQUITY PARTNERS		100,000.00	41.438	1,000.00	4,144,800.00	
PUR 50013	12/17/09 12/22/09	08651610 423281	BEST BUY GRISWOLD COMPANY		100,000.00	41.288	1,000.00	4,129,760.00	
PUR 50013	12/21/09 12/24/09	08651610 423289	BEST BUY ITG (CHANNEL)		20,000.00	40.116	200.00	802,510.00	
PUR 50013	12/22/09 12/28/09	08651610 423294	BEST BUY BMO CAPITAL MARKETS/EXECUTI		20,000.00	40.428	200.00	808,750.00	
PUR 46083	11/25/09 12/01/09	12526910 423214	CF INDUSTRIES HOLDINGS INC BLAYLOCK ROBERT VAN LLC		10,000.00	84.432	100.00	844,416.00	
PUR 46083	12/22/09 12/28/09	12526910 423294	CF INDUSTRIES HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	85.360	200.00	1,707,400.00	
PUR 49563	12/02/09 12/07/09	12665010 423230	CVS CORP MERIDIAN EQUITY PARTNERS		100,000.00	30.940	1,000.00	3,095,000.00	
PUR 49563	12/04/09 12/09/09	12665010 423239	CVS CORP WILLIAMS CAPITAL GROUP		50,000.00	30.767	500.00	1,538,835.00	
PUR 49563	12/17/09 12/22/09	12665010 423281	CVS CORP PRINCETON SECURITIES GROUP		100,000.00	31.221	1,000.00	3,123,080.00	
PUR 49978	12/11/09 12/16/09	12673P10 423261	CA INC CAPIS/SOFT		61,400.00	22.846	3,070.00	1,405,820.54	
PUR 49978	12/11/09 12/16/09	12673P10 423261	CA INC ELECTRONIC BROKERAGE SYSTEM		58,600.00	22.847	293.00	1,339,138.92	
PUR 49978	12/14/09 12/17/09	12673P10 423265	CA INC ELECTRONIC BROKERAGE SYSTEM		120,000.00	23.087	600.00	2,771,076.00	
PUR 49978	12/15/09 12/18/09	12673P10 423271	CA INC BLAYLOCK ROBERT VAN LLC		40,000.00	22.890	400.00	916,004.00	

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PUR 49978	12/16/09 12/21/09	12673P10 423277	CA INC MAGNA SECURITIES CORP		50,000.00	22.686	500.00	1,134,820.00	
PUR 49978	12/17/09 12/22/09	12673P10 423281	CA INC BLAYLOCK ROBERT VAN LLC		30,000.00	22.608	300.00	678,549.00	
PUR 49978	12/18/09 12/23/09	12673P10 423285	CA INC BLAYLOCK ROBERT VAN LLC		40,000.00	22.620	400.00	905,184.00	
PUR 49978	12/21/09 12/24/09	12673P10 423289	CA INC ELECTRONIC BROKERAGE SYSTEM		40,000.00	22.751	200.00	910,252.00	
PUR 49978	12/22/09 12/28/09	12673P10 423294	CA INC BMO CAPITAL MARKETS/EXECUTI		40,000.00	22.714	400.00	908,976.00	
PUR 49978	12/23/09 12/29/09	12673P10 423298	CA INC BMO CAPITAL MARKETS/EXECUTI		60,000.00	22.657	600.00	1,360,014.00	
PUR 49978	12/24/09 12/30/09	12673P10 423302	CA INC BMO CAPITAL MARKETS/EXECUTI		60,000.00	23.077	600.00	1,385,220.00	
PUR 49978	12/28/09 12/31/09	12673P10 423306	CA INC BLAYLOCK ROBERT VAN LLC		40,000.00	23.265	400.00	930,988.00	
PUR 49789	12/04/09 12/09/09	15670810 423239	CEPHALON ITG (CHANNEL)		2,000.00	56.115	20.00	112,249.40	
PUR 49789	12/04/09 12/09/09	15670810 423239	CEPHALON MERRIMAN/OTC		18,000.00	56.086	180.00	1,009,731.60	
PUR 49783	11/30/09 12/03/09	18911Q10 423222	CLOUD PEAK ENERGY INC ICAP CORPORATES LLC		100,000.00	13.648	1,000.00	1,365,770.00	
PUR 49783	12/01/09 12/04/09	18911Q10 423226	CLOUD PEAK ENERGY INC LABRANCHE/SOFT		100,000.00	13.444	5,000.00	1,349,400.00	
PUR 49783	12/11/09 12/16/09	18911Q10 423261	CLOUD PEAK ENERGY INC BMO CAPITAL MARKETS/EXECUTI		85,000.00	12.991	850.00	1,105,085.00	

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PUR 49783	12/11/09 12/16/09	18911Q10 423261	CLOUD PEAK ENERGY INC CAPIS/SOFT		15,000.00	12.975	750.00	195,378.00	
PUR 47108	12/01/09 12/04/09	19210850 423226	COEUR D'ALENE MINES CORP ID MAGNA SECURITIES CORP		40,000.00	23.430	400.00	937,584.00	
PUR 47108	12/04/09 12/09/09	19210850 423239	COEUR D'ALENE MINES CORP ID WILLIAMS CAPITAL GROUP		20,000.00	21.373	200.00	427,656.00	
PUR 47108	12/07/09 12/10/09	19210850 423243	COEUR D'ALENE MINES CORP ID BLAYLOCK ROBERT VAN LLC		20,000.00	20.572	200.00	411,642.00	
PUR 47108	12/10/09 12/15/09	19210850 423257	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		20,000.00	19.963	200.00	399,464.00	
PUR 47108	12/10/09 12/15/09	19210850 423257	COEUR D'ALENE MINES CORP ID STURDIVANT/EXECUTION		20,000.00	19.895	200.00	398,098.00	
PUR 47108	12/11/09 12/16/09	19210850 423261	COEUR D'ALENE MINES CORP ID CAPIS/SOFT		20,000.00	19.841	1,000.00	397,810.00	
PUR 47108	12/22/09 12/28/09	19210850 423294	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		40,000.00	17.944	400.00	718,152.00	
PUR 47108	12/23/09 12/29/09	19210850 423298	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		40,000.00	18.372	400.00	735,284.00	
PUR 42814	12/04/09 12/09/09	19259P30 423239	COINSTAR INC. ITG (CHANNEL)		30,000.00	23.845	300.00	715,650.00	
PUR 42814	12/07/09 12/10/09	19259P30 423243	COINSTAR INC. MERRIMAN/OTC		10,000.00	24.136	100.00	241,463.00	
PUR 42814	12/08/09 12/11/09	19259P30 423247	COINSTAR INC. MERRIMAN/OTC		20,000.00	23.771	200.00	475,610.00	
PUR 42814	12/09/09 12/14/09	19259P30 423252	COINSTAR INC. LABRANCHE/OTC		20,000.00	23.860	200.00	477,390.00	

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PUR 42814	12/10/09 12/15/09	19259P30 423257	COINSTAR INC. ITG (CHANNEL)		20,000.00	24.575	200.00	491,704.00	
PUR 42814	12/10/09 12/15/09	19259P30 423257	COINSTAR INC. LABRANCHE/OTC		20,000.00	23.846	200.00	477,116.00	
PUR 42814	12/14/09 12/17/09	19259P30 423265	COINSTAR INC. ITG (CHANNEL)		20,000.00	26.124	200.00	522,670.00	
PUR 49941	12/09/09 12/14/09	19416210 423252	COLGATE-PALMOLIVE CO ICAP CORPORATES LLC		100,000.00	82.574	1,000.00	8,258,360.00	
PUR 49941	12/09/09 12/14/09	19416210 423252	COLGATE-PALMOLIVE CO PRINCETON SECURITIES GROUP		100,000.00	82.593	1,000.00	8,260,260.00	
PUR 49941	12/10/09 12/15/09	19416210 423257	COLGATE-PALMOLIVE CO BMO CAPITAL MARKETS/EXECUTI		20,000.00	82.981	200.00	1,659,816.00	
PUR 49941	12/11/09 12/16/09	19416210 423261	COLGATE-PALMOLIVE CO CAPIS/SOFT		20,000.00	84.141	1,000.00	1,683,816.00	
PUR 49941	12/23/09 12/29/09	19416210 423298	COLGATE-PALMOLIVE CO BMO CAPITAL MARKETS/EXECUTI		40,000.00	83.306	400.00	3,332,632.00	
PUR 39906	12/01/09 12/04/09	20337210 423226	COMMSCOPE INC. WILLIAMS CAPITAL GROUP		10,000.00	25.794	100.00	258,036.00	
PUR 50015	12/15/09 12/18/09	25388B10 423271	DIGITAL RIVER ITG (CHANNEL)		50,000.00	26.355	500.00	1,318,265.00	
PUR 50015	12/16/09 12/21/09	25388B10 423277	DIGITAL RIVER LABRANCHE/OTC		50,000.00	26.277	500.00	1,314,335.00	
PUR 50015	12/17/09 12/22/09	25388B10 423281	DIGITAL RIVER LABRANCHE/OTC		50,000.00	26.373	500.00	1,319,170.00	
PUR 50015	12/18/09 12/23/09	25388B10 423285	DIGITAL RIVER MERRIMAN/OTC		50,000.00	26.265	500.00	1,313,740.00	

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PUR 42996	12/04/09 12/09/09	25674610 423239	DOLLAR TREE INC ITG (CHANNEL)		20,000.00	47.018	200.00	940,568.00	
PUR 42996	12/07/09 12/10/09	25674610 423243	DOLLAR TREE INC MERRIMAN/OTC		20,000.00	47.064	200.00	941,482.00	
PUR 42996	12/08/09 12/11/09	25674610 423247	DOLLAR TREE INC MERRIMAN/OTC		20,000.00	47.192	200.00	944,044.00	
PUR 40720	12/11/09 12/16/09	26353410 423261	DU PONT (E.I.) DE NEMOURS CAPIS/SOFT		13,000.00	32.212	650.00	419,399.50	
PUR 40720	12/11/09 12/16/09	26353410 423261	DU PONT (E.I.) DE NEMOURS MERIDIAN EQUITY PARTNERS		87,000.00	32.048	870.00	2,789,037.30	
PUR 50202	12/23/09 12/29/09	27864210 423298	EBAY INC ITG (CHANNEL)		200,000.00	23.770	2,000.00	4,755,940.00	
PUR 50202	12/28/09 12/31/09	27864210 423306	EBAY INC ITG (CHANNEL)		200,000.00	23.906	2,000.00	4,783,180.00	
PUR 39918	11/30/09 12/03/09	29363910 423222	ENTERCOM COMMUNICATIONS COR WILLIAMS CAPITAL GROUP		10,000.00	6.160	100.00	61,697.00	
PUR 39916	11/27/09 12/02/09	29380T10 423218	ENTERTAINMENT PROPERTIES TR BLAYLOCK ROBERT VAN LLC		10,000.00	30.881	100.00	308,910.00	
PUR 39916	11/30/09 12/03/09	29380T10 423222	ENTERTAINMENT PROPERTIES TR WILLIAMS CAPITAL GROUP		10,000.00	30.501	100.00	305,111.00	
PUR 48536	12/11/09 12/16/09	30257110 423261	FPL GROUP INC CAPIS/SOFT		50,000.00	55.796	2,500.00	2,792,320.00	
PUR 39923	11/27/09 12/02/09	36960410 423218	GENERAL ELECTRIC CO. PRINCETON SECURITIES GROUP		100,000.00	15.863	1,000.00	1,587,260.00	
PUR 39923	12/23/09 12/29/09	36960410 423298	GENERAL ELECTRIC CO. JACKSON SECS		100,000.00	15.365	1,000.00	1,537,460.00	

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PUR 49931	12/08/09 12/11/09	39312210 423247	GREEN MTN COFFEE INSTINET (PORTAL)		5,838.00	60.756	40.87	354,731.48	
PUR 49931	12/08/09 12/11/09	39312210 423247	GREEN MTN COFFEE ITG (CHANNEL)		24,138.00	61.021	241.38	1,473,173.52	
PUR 49931	12/09/09 12/14/09	39312210 423252	GREEN MTN COFFEE INSTINET (PORTAL)		2,155.00	61.195	15.09	131,890.53	
PUR 49931	12/09/09 12/14/09	39312210 423252	GREEN MTN COFFEE ITG (CHANNEL)		31,847.00	61.185	318.47	1,948,864.43	
PUR 49867	12/02/09 12/07/09	42786610 423230	HERSHEY CO/THE BLAYLOCK ROBERT VAN LLC		50,000.00	36.090	500.00	1,804,990.00	
PUR 49867	12/02/09 12/07/09	42786610 423230	HERSHEY CO/THE MAGNA SECURITIES CORP		30,000.00	36.002	300.00	1,080,360.00	
PUR 49867	12/03/09 12/08/09	42786610 423235	HERSHEY CO/THE BMO CAPITAL MARKETS/EXECUTI		80,000.00	36.056	800.00	2,885,304.00	
PUR 49867	12/04/09 12/09/09	42786610 423239	HERSHEY CO/THE BMO CAPITAL MARKETS/EXECUTI		80,000.00	36.108	800.00	2,889,472.00	
PUR 49867	12/04/09 12/09/09	42786610 423239	HERSHEY CO/THE PACIFIC AMERICAN SECURITIES		50,000.00	36.016	500.00	1,801,315.00	
PUR 49867	12/07/09 12/10/09	42786610 423243	HERSHEY CO/THE MERIDIAN EQUITY PARTNERS		80,000.00	35.952	800.00	2,876,952.00	
PUR	12/08/09	42786610	HERSHEY CO/THE						

49867	12/11/09	423247	WILLIAMS CAPITAL GROUP	50,000.00	35.620	500.00	1,781,485.00
PUR	12/09/09	42786610	HERSHEY CO/THE				
49867	12/14/09	423252	BLAYLOCK ROBERT VAN LLC	20,000.00	35.276	200.00	705,720.00
PUR	12/10/09	42786610	HERSHEY CO/THE				
49867	12/15/09	423257	BMO CAPITAL MARKETS/EXECUTI	30,000.00	35.728	300.00	1,072,128.00

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PUR	12/01/09	42823610	HEWLETT-PACKARD CO						
46749	12/04/09	423226	MAGNA SECURITIES CORP		60,000.00	49.604	600.00	2,976,858.00	
PUR	12/02/09	42823610	HEWLETT-PACKARD CO						
46749	12/07/09	423230	ICAP CORPORATES LLC		100,000.00	49.031	1,000.00	4,904,130.00	
PUR	12/02/09	42823610	HEWLETT-PACKARD CO						
46749	12/07/09	423230	PRINCETON SECURITIES GROUP		100,000.00	49.376	1,000.00	4,938,570.00	
PUR	12/01/09	43575830	HOLLY CORP.						
39928	12/04/09	423226	WILLIAMS CAPITAL GROUP		20,000.00	25.191	200.00	504,028.00	
PUR	12/02/09	43575830	HOLLY CORP.						
39928	12/07/09	423230	WILLIAMS CAPITAL GROUP		20,000.00	25.370	200.00	507,596.00	
PUR	12/15/09	43575830	HOLLY CORP.						
39928	12/18/09	423271	BLAYLOCK ROBERT VAN LLC		20,000.00	24.869	200.00	497,572.00	
PUR	12/18/09	43575830	HOLLY CORP.						
39928	12/23/09	423285	BMO CAPITAL MARKETS/EXECUTI		20,000.00	24.485	200.00	489,898.00	
PUR	12/11/09	44993410	IMS HEALTH INC						
49975	12/16/09	423261	LABRANCHE/OTC		16,754.00	18.800	167.54	315,142.74	
PUR	12/24/09	45091110	ITT CORP.						
39934	12/30/09	423302	BLAYLOCK ROBERT VAN LLC		10,000.00	50.483	100.00	504,929.00	
PUR	12/17/09	46575420	I2 TECHNOLOGIES						
49589	12/22/09	423281	LABRANCHE/OTC		50,000.00	18.699	500.00	935,450.00	
PUR	12/18/09	46575420	I2 TECHNOLOGIES						
49589	12/23/09	423285	MERRIMAN/OTC		50,000.00	18.931	500.00	947,045.00	
PUR	12/21/09	46575420	I2 TECHNOLOGIES						
49589	12/24/09	423289	ITG (CHANNEL)		44,558.00	19.034	445.58	848,567.01	
PUR	12/22/09	46575420	I2 TECHNOLOGIES						
49589	12/28/09	423294	ITG (CHANNEL)		5,442.00	19.102	54.42	104,008.59	

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PUR	11/30/09	46603210	J&J SNACK FOODS CORP.						
39938	12/03/09	423222	ITG (CHANNEL)		7,873.00	35.964	78.73	283,224.09	
PUR	12/01/09	46603210	J&J SNACK FOODS CORP.						
39938	12/04/09	423226	ITG (CHANNEL)		2,127.00	36.201	21.27	77,019.95	
PUR	12/23/09	46625H10	JP MORGAN CHASE & CO						
39940	12/29/09	423298	PRINCETON SECURITIES GROUP		100,000.00	41.572	1,000.00	4,158,230.00	
PUR	12/15/09	47012E10	JAKKS PACIFIC, INC.						
41682	12/18/09	423271	MERRIMAN/OTC		20,000.00	11.387	200.00	227,948.00	
PUR	12/18/09	47012E10	JAKKS PACIFIC, INC.						
41682	12/23/09	423285	LABRANCHE/OTC		20,000.00	12.377	200.00	247,732.00	
PUR	12/23/09	47012E10	JAKKS PACIFIC, INC.						
41682	12/29/09	423298	MERRIMAN/OTC		20,000.00	12.398	200.00	248,152.00	
PUR	12/22/09	51783410	LAS VEGAS SANDS CORP						
50192	12/28/09	423294	GRISWOLD COMPANY		100,000.00	15.600	1,000.00	1,560,960.00	
PUR	12/22/09	51783410	LAS VEGAS SANDS CORP						
50192	12/28/09	423294	ICAP CORPORATES LLC		100,000.00	15.431	1,000.00	1,544,140.00	

PUR 50192	12/22/09 12/28/09	51783410 423294	LAS VEGAS SANDS CORP MERIDIAN EQUITY PARTNERS	100,000.00	15.424	1,000.00	1,543,370.00
PUR 50192	12/22/09 12/28/09	51783410 423294	LAS VEGAS SANDS CORP PRINCETON SECURITIES GROUP	100,000.00	15.597	1,000.00	1,560,670.00
PUR 50192	12/23/09 12/29/09	51783410 423298	LAS VEGAS SANDS CORP CABRERA	100,000.00	15.601	1,000.00	1,561,110.00
PUR 50192	12/23/09 12/29/09	51783410 423298	LAS VEGAS SANDS CORP CASTLE OAK SECURITIES	100,000.00	15.283	1,000.00	1,529,340.00
PUR 50192	12/23/09 12/29/09	51783410 423298	LAS VEGAS SANDS CORP PACIFIC AMERICAN SECURITIES	100,000.00	15.453	1,000.00	1,546,290.00

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PUR 50192	12/23/09 12/29/09	51783410 423298	LAS VEGAS SANDS CORP TOUSSAINT CAPITAL		100,000.00	15.261	1,000.00	1,527,070.00	
PUR 49728	11/25/09 12/01/09	52186520 423214	LEAR CORP BLAYLOCK ROBERT VAN LLC		20,000.00	63.890	200.00	1,278,000.00	
PUR 49728	11/27/09 12/02/09	52186520 423218	LEAR CORP BLAYLOCK ROBERT VAN LLC		20,000.00	63.817	200.00	1,276,532.00	
PUR 49728	11/30/09 12/03/09	52186520 423222	LEAR CORP WILLIAMS CAPITAL GROUP		20,000.00	63.156	200.00	1,263,312.00	
PUR 49728	12/01/09 12/04/09	52186520 423226	LEAR CORP BLAYLOCK ROBERT VAN LLC		20,000.00	63.121	200.00	1,262,622.00	
PUR 49728	12/02/09 12/07/09	52186520 423230	LEAR CORP WILLIAMS CAPITAL GROUP		20,000.00	63.271	200.00	1,265,616.00	
PUR 49728	12/07/09 12/10/09	52186520 423243	LEAR CORP BLAYLOCK ROBERT VAN LLC		20,000.00	63.347	200.00	1,267,134.00	
PUR 49728	12/11/09 12/16/09	52186520 423261	LEAR CORP CAPIS/SOFT		20,000.00	62.784	1,000.00	1,256,686.00	
PUR 39946	12/10/09 12/15/09	53245710 423257	ELI LILLY & CO. CASTLE OAK SECURITIES		100,000.00	34.979	1,000.00	3,498,940.00	
PUR 39946	12/10/09 12/15/09	53245710 423257	ELI LILLY & CO. ITG (CHANNEL)		20,000.00	35.246	200.00	705,116.00	
PUR 39946	12/10/09 12/15/09	53245710 423257	ELI LILLY & CO. TOUSSAINT CAPITAL		80,000.00	35.052	800.00	2,804,960.00	
PUR 39954	11/27/09 12/02/09	59491810 423218	MICROSOFT CORP. LABRANCHE/SOFT		100,000.00	29.196	5,000.00	2,924,580.00	
PUR 39954	12/11/09 12/16/09	59491810 423261	MICROSOFT CORP. CAPIS/SOFT		100,000.00	29.913	5,000.00	2,996,300.00	

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PUR 41268	12/10/09 12/15/09	60871R20 423257	MOLSON COORS BREWING CO. BLAYLOCK ROBERT VAN LLC		20,000.00	45.421	200.00	908,618.00	
PUR 41268	12/11/09 12/16/09	60871R20 423261	MOLSON COORS BREWING CO. CAPIS/SOFT		20,000.00	45.545	1,000.00	911,890.00	
PUR 46578	12/01/09 12/04/09	62886E10 423226	NCR CORP LABRANCHE/SOFT		50,000.00	9.621	2,500.00	483,535.00	
PUR 46578	12/02/09 12/07/09	62886E10 423230	NCR CORP WILLIAMS CAPITAL GROUP		50,000.00	9.608	500.00	480,885.00	
PUR 46578	12/09/09 12/14/09	62886E10 423252	NCR CORP MAGNA SECURITIES CORP		50,000.00	9.305	500.00	465,725.00	
PUR 46578	12/10/09 12/15/09	62886E10 423257	NCR CORP BLAYLOCK ROBERT VAN LLC		50,000.00	9.725	500.00	486,770.00	

PUR 42997	12/23/09 12/29/09	65163910 423298	NEWMONT MINING CORP. BLAYLOCK ROBERT VAN LLC	30,000.00	48.100	300.00	1,443,285.00
PUR 39956	12/24/09 12/30/09	67000610 423302	NOVELL, INC. LABRANCHE/OTC	100,000.00	4.172	1,000.00	418,190.00
PUR 39956	12/28/09 12/31/09	67000610 423306	NOVELL, INC. LABRANCHE/OTC	100,000.00	4.106	1,000.00	411,630.00
PUR 46205	12/10/09 12/15/09	68389X10 423257	ORACLE CORP ITG (CHANNEL)	200,000.00	22.550	2,000.00	4,511,960.00
PUR 40653	12/01/09 12/04/09	71817210 423226	PHILIP MORRIS INTERNATIONAL BLAYLOCK ROBERT VAN LLC	60,000.00	49.160	600.00	2,950,206.00
PUR 47838	12/18/09 12/23/09	75102810 423285	RALCORP HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI	20,000.00	57.442	200.00	1,149,040.00
PUR 50204	12/23/09 12/29/09	77669610 423298	ROPER INDUSTRIES INC BLAYLOCK ROBERT VAN LLC	50,000.00	52.948	500.00	2,647,875.00

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PUR 50204	12/24/09 12/30/09	77669610 423302	ROPER INDUSTRIES INC PRINCETON SECURITIES GROUP		50,000.00	53.326	500.00	2,666,820.00	
PUR 50204	12/28/09 12/31/09	77669610 423306	ROPER INDUSTRIES INC PRINCETON SECURITIES GROUP		50,000.00	53.748	500.00	2,687,890.00	
PUR 48521	12/07/09 12/10/09	78477410 423243	STEC INC MERRIMAN/OTC		50,000.00	12.600	500.00	630,485.00	
PUR 48521	12/10/09 12/15/09	78477410 423257	STEC INC LABRANCHE/OTC		50,000.00	12.010	500.00	601,005.00	
PUR 49560	11/25/09 12/01/09	80090720 423214	SANMINA-SCI CORP LABRANCHE/SOFT		50,000.00	8.418	2,500.00	423,375.00	
PUR 49560	11/27/09 12/02/09	80090720 423218	SANMINA-SCI CORP LABRANCHE/SOFT		50,000.00	8.247	2,500.00	414,870.00	
PUR 49560	11/30/09 12/03/09	80090720 423222	SANMINA-SCI CORP LABRANCHE/SOFT		50,000.00	7.985	2,500.00	401,735.00	
PUR 49560	11/30/09 12/03/09	80090720 423222	SANMINA-SCI CORP LABRANCHE/SOFT		50,000.00	8.035	2,500.00	404,255.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	8.010	5,000.00	805,990.00	
PUR 49560	12/01/09 12/04/09	80090720 423226	SANMINA-SCI CORP LABRANCHE/SOFT		50,000.00	8.283	2,500.00	416,665.00	
PUR 49560	12/02/09 12/07/09	80090720 423230	SANMINA-SCI CORP ITG (CHANNEL)		50,000.00	8.320	500.00	416,500.00	
PUR 49560	12/04/09 12/09/09	80090720 423239	SANMINA-SCI CORP LABRANCHE/OTC		50,000.00	8.914	500.00	446,185.00	

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PUR 48729	12/01/09 12/04/09	85453210 423226	STANLEY INC BLAYLOCK ROBERT VAN LLC		10,000.00	27.193	100.00	272,031.00	
PUR 43421	12/23/09 12/29/09	85811910 423298	STEEL DYNAMICS INC MERRIMAN/OTC		50,000.00	17.823	500.00	891,665.00	
PUR 47366	12/10/09 12/15/09	86816810 423257	SUPERIOR INDUSTRIES INTL MAGNA SECURITIES CORP		50,000.00	15.562	500.00	778,600.00	
PUR 49845	12/01/09 12/04/09	88553510 423226	3COM CORP LABRANCHE/SOFT		50,000.00	7.380	2,500.00	371,500.00	

PUR 49845	12/01/09 12/04/09	88553510 423226	3COM CORP LABRANCHE/SOFT		100,000.00	7.380	5,000.00	743,000.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					150,000.00	7.380	7,500.00	1,114,500.00	
PUR 49845	12/01/09 12/04/09	88553510 423226	3COM CORP MERRIMAN/OTC		50,000.00	7.380	500.00	369,500.00	
PUR 49845	12/02/09 12/07/09	88553510 423230	3COM CORP ITG (CHANNEL)		200,000.00	7.362	2,000.00	1,474,360.00	
PUR 49845	12/02/09 12/07/09	88553510 423230	3COM CORP ITG (CHANNEL)		300,000.00	7.380	3,000.00	2,217,000.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					500,000.00	7.373	5,000.00	3,691,360.00	
PUR 49845	12/03/09 12/08/09	88553510 423235	3COM CORP ITG (CHANNEL)		300,000.00	7.374	3,000.00	2,215,320.00	
PUR 49845	12/04/09 12/09/09	88553510 423239	3COM CORP ITG (CHANNEL)		200,000.00	7.379	2,000.00	1,477,880.00	

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PUR 49845	12/07/09 12/10/09	88553510 423243	3COM CORP ITG (CHANNEL)		200,000.00	7.395	2,000.00	1,481,000.00	
PUR 49845	12/10/09 12/15/09	88553510 423257	3COM CORP ITG (CHANNEL)		200,000.00	7.346	2,000.00	1,471,180.00	
PUR 45488	12/10/09 12/15/09	88731730 423257	TIME WARNER INC BLAYLOCK ROBERT VAN LLC		50,000.00	30.318	500.00	1,516,420.00	
PUR 39983	11/30/09 12/03/09	88870610 423222	TIVO INC. LABRANCHE/SOFT		50,000.00	9.819	2,500.00	493,460.00	
PUR 39983	12/10/09 12/15/09	88870610 423257	TIVO INC. ITG (CHANNEL)		50,000.00	9.878	500.00	494,380.00	
PUR 39983	12/11/09 12/16/09	88870610 423261	TIVO INC. CAPIS/SOFT		50,000.00	9.870	2,500.00	496,005.00	
PUR 50006	12/14/09 12/17/09	90265310 423265	UDR INC ELECTRONIC BROKERAGE SYSTEM		50,000.00	15.422	250.00	771,345.00	
PUR 44855	12/02/09 12/07/09	91126810 423230	UNITED ONLINE, INC. ITG (CHANNEL)		50,000.00	7.044	500.00	352,715.00	
PUR 44855	12/02/09 12/07/09	91126810 423230	UNITED ONLINE, INC. ITG (CHANNEL)		50,000.00	6.995	500.00	350,250.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	7.020	1,000.00	702,965.00	
PUR 44855	12/04/09 12/09/09	91126810 423239	UNITED ONLINE, INC. LABRANCHE/OTC		50,000.00	6.967	500.00	348,825.00	
PUR 50138	12/18/09 12/23/09	91131210 423285	UNITED PARCEL SERVICE-CL B ICAP CORPORATES LLC		100,000.00	58.157	1,000.00	5,816,710.00	

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PUR 42815	11/30/09 12/03/09	91886610 423222	VALASSIS COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		30,000.00	14.604	300.00	438,432.00	
PUR	12/04/09	91886610	VALASSIS COMMUNICATIONS INC						

42815	12/09/09	423239	WILLIAMS CAPITAL GROUP	20,000.00	17.157	200.00	343,332.00
PUR	12/09/09	91886610	VALASSIS COMMUNICATIONS INC				
42815	12/14/09	423252	BMO CAPITAL MARKETS/EXECUTI	40,000.00	19.486	400.00	779,840.00
PUR	12/10/09	91886610	VALASSIS COMMUNICATIONS INC				
42815	12/15/09	423257	BMO CAPITAL MARKETS/EXECUTI	20,000.00	19.456	200.00	389,324.00
PUR	12/11/09	91886610	VALASSIS COMMUNICATIONS INC				
42815	12/16/09	423261	CAPIS/SOFT	20,000.00	18.546	1,000.00	371,912.00
PUR	12/14/09	91886610	VALASSIS COMMUNICATIONS INC				
42815	12/17/09	423265	WILLIAMS CAPITAL GROUP	20,000.00	18.675	200.00	373,700.00
PUR	12/01/09	92929710	WMS INDUSTRIES				
48731	12/04/09	423226	BLAYLOCK ROBERT VAN LLC	20,000.00	39.401	200.00	788,220.00
PUR	12/02/09	92929710	WMS INDUSTRIES				
48731	12/07/09	423230	WILLIAMS CAPITAL GROUP	20,000.00	39.879	200.00	797,780.00
PUR	12/04/09	92929710	WMS INDUSTRIES				
48731	12/09/09	423239	BMO CAPITAL MARKETS/EXECUTI	20,000.00	40.696	200.00	814,124.00
PUR	12/04/09	92929710	WMS INDUSTRIES				
48731	12/09/09	423239	WILLIAMS CAPITAL GROUP	20,000.00	39.521	200.00	790,618.00
PUR	12/07/09	92929710	WMS INDUSTRIES				
48731	12/10/09	423243	WILLIAMS CAPITAL GROUP	40,000.00	39.550	400.00	1,582,404.00
PUR	12/08/09	92929710	WMS INDUSTRIES				
48731	12/11/09	423247	WILLIAMS CAPITAL GROUP	40,000.00	39.289	400.00	1,571,940.00
PUR	12/10/09	92929710	WMS INDUSTRIES				
48731	12/15/09	423257	BLAYLOCK ROBERT VAN LLC	30,000.00	38.798	300.00	1,164,246.00

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PUR	12/10/09	92929710	WMS INDUSTRIES						
48731	12/15/09	423257	WILLIAMS CAPITAL GROUP		30,000.00	38.934	300.00	1,168,329.00	
PUR	12/11/09	92929710	WMS INDUSTRIES						
48731	12/16/09	423261	CAPIS/SOFT		20,000.00	39.135	1,000.00	783,706.00	
PUR	12/14/09	92929710	WMS INDUSTRIES						
48731	12/17/09	423265	WILLIAMS CAPITAL GROUP		20,000.00	39.468	200.00	789,550.00	
PUR	12/17/09	92929710	WMS INDUSTRIES						
48731	12/22/09	423281	BMO CAPITAL MARKETS/EXECUTI		20,000.00	38.949	200.00	779,176.00	
PUR	12/23/09	92929710	WMS INDUSTRIES						
48731	12/29/09	423298	BLAYLOCK ROBERT VAN LLC		40,000.00	38.199	400.00	1,528,356.00	
PUR	12/15/09	94974610	WELLS FARGO & COMPANY						
46541	12/18/09	423269	DEUTSCHE BANK AG (DOMESTIC)		6,250.00	25.000		156,250.00	
PUR	12/15/09	94974610	WELLS FARGO & COMPANY						
46541	12/18/09	423269	WACHOVIA SECURITIES, INC.		93,750.00	25.000		2,343,750.00	
PUR	12/01/09	98074510	WOODWARD GOVERNOR CO.						
41161	12/04/09	423226	ITG (CHANNEL)		17,600.00	23.881	176.00	420,481.60	
PUR	12/02/09	98074510	WOODWARD GOVERNOR CO.						
41161	12/07/09	423230	ITG (CHANNEL)		2,400.00	24.229	24.00	58,173.60	
PUR	12/18/09	98385X10	XTO ENERGY INC.						
39996	12/23/09	423285	BLAYLOCK ROBERT VAN LLC		60,000.00	46.681	600.00	2,801,466.00	
PUR	12/21/09	98385X10	XTO ENERGY INC.						
39996	12/24/09	423289	ELECTRONIC BROKERAGE SYSTEM		20,000.00	46.870	100.00	937,490.00	
PUR	12/23/09	98385X10	XTO ENERGY INC.						
39996	12/29/09	423298	BLAYLOCK ROBERT VAN LLC		60,000.00	47.104	600.00	2,826,858.00	
PUR	12/24/09	98385X10	XTO ENERGY INC.						
39996	12/30/09	423302	ICAP CORPORATES LLC		50,000.00	47.076	500.00	2,354,280.00	

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PUR	12/28/09	98385X10	XTO ENERGY INC.						
39996	12/31/09	423306	PRINCETON SECURITIES GROUP	50,000.00	47.342	500.00	2,367,615.00		
PUR	12/01/09	G3673810	FRESH DEL MONTE						
48670	12/04/09	423226	WILLIAMS CAPITAL GROUP	50,000.00	22.273	500.00	1,114,165.00		
PUR	12/10/09	G3673810	FRESH DEL MONTE						
48670	12/15/09	423257	STURDIVANT/EXECUTION	20,000.00	21.018	200.00	420,552.00		
PUR	12/11/09	H8912P10	TYCO ELECTRONICS LTD						
47547	12/16/09	423261	BLAYLOCK ROBERT VAN LLC	95,000.00	23.879	950.00	2,269,407.50		
PUR	12/11/09	H8912P10	TYCO ELECTRONICS LTD						
47547	12/16/09	423261	CAPIS/SOFT	5,000.00	23.772	250.00	119,109.00		
PUR	12/14/09	H8912P10	TYCO ELECTRONICS LTD						
47547	12/17/09	423265	ELECTRONIC BROKERAGE SYSTEM	100,000.00	23.964	500.00	2,396,940.00		
PUR	12/15/09	H8912P10	TYCO ELECTRONICS LTD						
47547	12/18/09	423271	ICAP CORPORATES LLC	100,000.00	23.779	1,000.00	2,378,910.00		
PUR	12/23/09	H8912P10	TYCO ELECTRONICS LTD						
47547	12/29/09	423298	MURIEL SEIBERT & CO	100,000.00	23.872	1,000.00	2,388,200.00		
SUBTOTAL STOCK PURCHASES:				12,510,332.00		199,112.35	335,783,492.75		
TOTAL FUND PURCHASES:				12,510,332.00		199,112.35	335,783,492.75		

SALES OF STOCK AND OTHER EQUITIES

SALE	12/04/09	00206R10	AT&T INC			71.72			
49792	12/09/09	423240	PRINCETON SECURITIES GROUP	100,000.00	27.904	1,000.00	2,789,368.28	94,150.93	
SALE	12/10/09	00206R10	AT&T INC			71.27			
49792	12/15/09	423258	JACKSON SECS	100,000.00	27.731	1,000.00	2,772,028.73	76,811.38	

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SALE	12/11/09	00206R10	AT&T INC				143.54		
49792	12/16/09	423262	CAPIS/SOFT		200,000.00	27.927	10,000.00	5,575,216.46	184,781.75
SALE	12/11/09	00206R10	AT&T INC				35.80		
49792	12/16/09	423262	CAPIS/SOFT		49,800.00	27.968	2,490.00	1,390,280.60	48,062.36
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					249,800.00	27.935	179.34 12,490.00	6,965,497.06	232,844.11
SALE	12/11/09	00206R10	AT&T INC				55.77		
49792	12/16/09	423262	GRISWOLD COMPANY		77,700.00	27.925	777.00	2,168,900.88	74,717.00
SALE	12/11/09	00206R10	AT&T INC				52.06		
49792	12/16/09	423262	PRINCETON SECURITIES GROUP		72,500.00	27.936	725.00	2,024,590.19	70,557.61
SALE	12/14/09	00206R10	AT&T INC				144.58		
49792	12/17/09	423266	ELECTRONIC BROKERAGE SYSTEM		200,000.00	28.129	1,000.00	5,624,555.42	234,120.71
SALE	12/15/09	00206R10	AT&T INC				212.87		
49792	12/18/09	423272	INSTINET (DOMESTIC)		300,000.00	27.609	2,100.00	8,280,237.13	194,585.07
SALE	12/17/09	00206R10	AT&T INC				70.17		
49792	12/22/09	423282	ICAP CORPORATES LLC		100,000.00	27.303	1,000.00	2,729,209.83	33,992.48
SALE	12/17/09	00206R10	AT&T INC				70.14		
49792	12/22/09	423282	TOUSSAINT CAPITAL		100,000.00	27.289	1,000.00	2,727,849.86	32,632.51
SALE	12/18/09	00206R10	AT&T INC				175.36		
49792	12/23/09	423286	ITG (CHANNEL)		250,000.00	27.293	2,500.00	6,820,649.64	82,606.25
SALE	12/22/09	00206R10	AT&T INC				35.64		
49792	12/28/09	423295	ELECTRONIC BROKERAGE SYSTEM		50,000.00	27.736	250.00	1,386,519.36	38,910.68
SALE	12/09/09	00817Y10	AETNA INC				78.00		
48821	12/14/09	423253	ICAP CORPORATES LLC		100,000.00	30.349	1,000.00	3,033,862.00	277,901.09

5162 STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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SALE 48821	12/11/09 12/16/09	00817Y10 423262	AETNA INC CAPIS/SOFT		50,000.00	32.114	41.27 2,500.00	1,603,158.73	225,178.28
SALE 48821	12/15/09 12/18/09	00817Y10 423272	AETNA INC WILLIAMS CAPITAL GROUP		50,000.00	32.969	42.37 500.00	1,647,887.63	269,907.18
SALE 48821	12/23/09 12/29/09	00817Y10 423299	AETNA INC MERIDIAN EQUITY PARTNERS		100,000.00	34.009	87.41 1,000.00	3,399,772.59	643,811.68
SALE 48504	12/02/09 12/07/09	01880410 423231	ALLIANT TECHSYSTEMS INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	86.279	22.18 100.00	862,667.82	96,592.76
SALE 48504	12/03/09 12/08/09	01880410 423236	ALLIANT TECHSYSTEMS INC WILLIAMS CAPITAL GROUP		10,000.00	86.874	22.33 100.00	868,617.67	102,542.61
SALE 48504	12/09/09 12/14/09	01880410 423253	ALLIANT TECHSYSTEMS INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	88.517	22.75 100.00	885,042.25	118,967.19
SALE 48504	12/10/09 12/15/09	01880410 423258	ALLIANT TECHSYSTEMS INC MAGNA SECURITIES CORP		10,000.00	88.501	22.75 100.00	884,884.25	118,809.19
SALE 48504	12/11/09 12/16/09	01880410 423262	ALLIANT TECHSYSTEMS INC CAPIS/SOFT		10,000.00	88.561	22.76 500.00	885,085.24	119,010.17
SALE 48504	12/18/09 12/23/09	01880410 423286	ALLIANT TECHSYSTEMS INC MAGNA SECURITIES CORP		20,000.00	88.110	45.29 200.00	1,761,958.71	229,808.58
SALE 44961	11/25/09 12/01/09	02040910 423215	ALMOST FAMILY INC ITG (CHANNEL)		20,000.00	37.543	19.30 200.00	750,646.70	412,250.15
SALE 44961	12/01/09 12/04/09	02040910 423227	ALMOST FAMILY INC ITG (CHANNEL)		10,000.00	36.720	9.44 100.00	367,086.56	197,888.29
SALE 44961	12/02/09 12/07/09	02040910 423231	ALMOST FAMILY INC MERRIMAN/OTC		10,000.00	37.048	9.53 100.00	370,366.47	201,168.20
SALE 44961	12/09/09 12/14/09	02040910 423253	ALMOST FAMILY INC LABRANCHE/OTC		10,000.00	38.020	9.77 100.00	380,090.23	210,891.96

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SALE 44961	12/10/09 12/15/09	02040910 423258	ALMOST FAMILY INC MERRIMAN/OTC		10,000.00	36.767	9.45 100.00	367,561.55	198,363.28
SALE 44961	12/11/09 12/16/09	02040910 423262	ALMOST FAMILY INC CAPIS/SOFT		10,000.00	38.590	9.92 500.00	385,387.08	216,188.81
SALE 44961	12/15/09 12/18/09	02040910 423272	ALMOST FAMILY INC ITG (CHANNEL)		10,000.00	40.162	10.33 100.00	401,506.67	232,308.40
SALE 44961	12/15/09 12/18/09	02040910 423272	ALMOST FAMILY INC MERRIMAN/OTC		18,714.00	41.816	20.12 187.14	782,339.24	465,701.59
SALE 44961	12/16/09 12/21/09	02040910 423278	ALMOST FAMILY INC ITG (CHANNEL)		2,500.00	40.684	2.62 25.00	101,681.63	
SALE 44961	12/16/09 12/16/09	02040910 423278	ALMOST FAMILY INC MERRIMAN/OTC		1,286.00	41.769	1.39 12.86	53,700.81	31,941.91
SALE 44961	12/17/09 12/22/09	02040910 423282	ALMOST FAMILY INC ITG (CHANNEL)		4,160.00	39.376	4.21 41.60	163,756.69	
SALE 44961	12/18/09 12/23/09	02040910 423286	ALMOST FAMILY INC ITG (CHANNEL)		3,340.00	38.951	3.35 33.40	130,058.92	
SALE 44961	12/23/09 12/29/09	02040910 423299	ALMOST FAMILY INC MERRIMAN/OTC		10,000.00	40.047	10.30 100.00	400,355.70	231,157.43
SALE 44961	12/24/09 12/30/09	02040910 423303	ALMOST FAMILY INC MERRIMAN/OTC		10,000.00	40.498	10.41 100.00	404,869.59	235,671.32
SALE 44961	12/28/09 12/31/09	02040910 423307	ALMOST FAMILY INC LABRANCHE/OTC		10,000.00	40.849	10.50 100.00	408,376.50	239,178.23
SALE 48570	12/15/09 12/18/09	03760410 423272	APOLLO GROUP A ITG (CHANNEL)		100,000.00	61.237	157.38 1,000.00	6,122,492.62	-536,751.93
SALE 43167	12/23/09 12/29/09	04951310 423299	ATMEL CORP. LABRANCHE/OTC		100,000.00	4.554	11.70 1,000.00	454,418.30	76,249.49

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SALE 48500	12/02/09 12/07/09	05276910 423231	AUTODESK INC ITG (CHANNEL)		100,000.00	23.654	60.80 1,000.00	2,364,309.20	-15,933.80
SALE 48500	12/18/09 12/23/09	05276910 423286	AUTODESK INC MERRIMAN/OTC		50,000.00	24.266	31.19 500.00	1,212,763.81	22,642.31
SALE 48500	12/21/09 12/24/09	05276910 423290	AUTODESK INC ITG (CHANNEL)		50,000.00	24.732	31.79 500.00	1,236,083.21	45,961.71
SALE 48500	12/23/09 12/29/09	05276910 423299	AUTODESK INC MERRIMAN/OTC		100,000.00	24.989	64.23 1,000.00	2,497,865.77	117,622.77
SALE 48124	11/30/09 12/03/09	05333210 423223	AUTOZONE INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	148.06	38.06 100.00	1,480,463.94	20,194.01
SALE 48124	12/02/09 12/07/09	05333210 423231	AUTOZONE INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	151.41	38.92 100.00	1,513,956.08	53,686.15
SALE 48124	12/08/09 12/11/09	05333210 423248	AUTOZONE INC MAGNA SECURITIES CORP		30,000.00	153.29	118.19 300.00	4,598,335.81	217,526.03
SALE 48124	12/09/09 12/14/09	05333210 423253	AUTOZONE INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	155.73	80.05 200.00	3,114,397.95	193,858.09
SALE 48124	12/10/09 12/15/09	05333210 423258	AUTOZONE INC MAGNA SECURITIES CORP		30,000.00	155.18	119.65 300.00	4,655,160.35	274,350.57
SALE 46083	12/14/09 12/17/09	12526910 423266	CF INDUSTRIES HOLDINGS INC WILLIAMS CAPITAL GROUP		10,000.00	89.306	22.96 100.00	892,935.04	102,260.65
SALE 49563	11/30/09 12/03/09	12665010 423223	CVS CORP LABRANCHE/SOFT		50,000.00	31.040	39.89 2,500.00	1,549,475.11	99,129.80
SALE 39907	11/27/09 12/02/09	12686C10 423219	CABLEVISION SYSTEMS-NY GRP- BMO CAPITAL MARKETS/EXECUTI		20,000.00	25.089	12.90 200.00	501,563.10	-11,588.09
SALE 39907	12/23/09 12/29/09	12686C10 423299	CABLEVISION SYSTEMS-NY GRP- MAGNA SECURITIES CORP		20,000.00	25.582	13.15 200.00	511,422.85	-1,728.34

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SALE 49789	12/10/09 12/15/09	15670810 423258	CEPHALON ITG (CHANNEL)		30,000.00	57.915	44.66 300.00	1,737,099.34	91,869.01
SALE 49789	12/24/09 12/30/09	15670810 423303	CEPHALON MERRIMAN/OTC		100,000.00	59.507	152.94 1,000.00	5,949,577.06	465,475.95
SALE 49789	12/28/09 12/31/09	15670810 423307	CEPHALON LABRANCHE/OTC		40,000.00	60.598	62.29 400.00	2,423,437.71	229,797.26
SALE 39906	12/23/09 12/29/09	20337210 423299	COMMSCOPE INC. WILLIAMS CAPITAL GROUP		20,000.00	27.045	13.91 200.00	540,694.09	-204,242.34
SALE 40472 68,238.74	12/11/09 12/16/09	23257720 423262	CYNOSURE INC. CL A CAPIS/SOFT		10,000.00	9.866	2.54 500.00	98,161.46	-
SALE 47084	12/23/09 12/29/09	23280610 423299	CYPRESS SEMICONDUCTOR CORP GRISWOLD COMPANY		100,000.00	10.518	27.04 1,000.00	1,050,742.96	168,648.42
SALE 46444	12/10/09 12/15/09	24237010 423258	DEAN FOODS ELECTRONIC BROKERAGE SYSTEM		20,000.00	16.967	8.72 100.00	339,233.28	-28,512.50
SALE 46444	12/11/09 12/16/09	24237010 423262	DEAN FOODS CAPIS/SOFT		20,000.00	17.232	8.86 1,000.00	343,631.14	-24,114.64
SALE 46444	12/18/09 12/23/09	24237010 423286	DEAN FOODS MAGNA SECURITIES CORP		20,000.00	17.246	8.87 200.00	344,711.13	-23,034.65
SALE 46444	12/23/09 12/29/09	24237010 423299	DEAN FOODS MAGNA SECURITIES CORP		20,000.00	18.252	9.39 200.00	364,824.61	-2,921.17

SALE 48281 91,118.57	12/02/09 12/07/09	24736170 423231	DELTA AIR LINES INC DEL MAGNA SECURITIES CORP		50,000.00	9.204	11.83 500.00	459,678.17	
SALE 48281	12/10/09 12/15/09	24736170 423258	DELTA AIR LINES INC DEL ELECTRONIC BROKERAGE SYSTEM		50,000.00	9.909	12.73 250.00	495,192.27	126,632.67
SALE 48281	12/11/09 12/16/09	24736170 423262	DELTA AIR LINES INC DEL CAPIS/SOFT		50,000.00	11.138	14.31 2,500.00	554,380.69	185,821.09

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SALE 48281	12/15/09 12/18/09	24736170 423272	DELTA AIR LINES INC DEL PRINCETON SECURITIES GROUP		50,000.00	10.962	14.09 500.00	547,605.91	179,046.31
SALE 48281	12/21/09 12/24/09	24736170 423290	DELTA AIR LINES INC DEL BMO CAPITAL MARKETS/EXECUTI		50,000.00	11.514	14.80 500.00	575,200.20	206,640.60
SALE 48281	12/23/09 12/29/09	24736170 423299	DELTA AIR LINES INC DEL GRISWOLD COMPANY		100,000.00	11.589	29.79 1,000.00	1,157,890.21	420,771.00
SALE 48281	12/28/09 12/31/09	24736170 423307	DELTA AIR LINES INC DEL GRISWOLD COMPANY		50,000.00	11.429	14.69 500.00	570,915.31	202,355.71
SALE 39912	12/15/09 12/18/09	25179M10 423272	DEVON ENERGY CORP. WILLIAMS CAPITAL GROUP		20,000.00	66.698	34.29 200.00	1,333,721.71	549,099.67
SALE 49209	12/01/09 12/04/09	26864810 423227	EMC CORP MASS GRISWOLD COMPANY		100,000.00	16.975	43.63 1,000.00	1,696,456.37	39,820.66
SALE 48402	12/10/09 12/15/09	26969P10 423258	EAGLE MATERIALS INC BLAYLOCK ROBERT VAN LLC		10,000.00	27.005	6.95 100.00	269,945.05	13,974.48
SALE 48283	12/02/09 12/07/09	27886510 423231	ECOLAB INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	45.636	23.46 200.00	912,496.54	69,467.54
SALE 48283	12/02/09 12/07/09	27886510 423231	ECOLAB INC MAGNA SECURITIES CORP		20,000.00	45.663	23.48 200.00	913,038.52	70,009.52
SALE 48283	12/03/09 12/08/09	27886510 423236	ECOLAB INC WILLIAMS CAPITAL GROUP		20,000.00	45.758	23.52 200.00	914,936.48	71,907.48
SALE 48283	12/11/09 12/16/09	27886510 423262	ECOLAB INC CAPIS/SOFT		20,000.00	45.350	23.31 1,000.00	905,968.69	62,939.69
SALE 48283	12/18/09 12/23/09	27886510 423286	ECOLAB INC WILLIAMS CAPITAL GROUP		20,000.00	44.712	22.99 200.00	894,023.01	50,994.01
SALE 48283	12/21/09 12/24/09	27886510 423290	ECOLAB INC BLAYLOCK ROBERT VAN LLC		20,000.00	44.831	23.05 200.00	896,400.95	53,371.95

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SALE 48283	12/23/09 12/29/09	27886510 423299	ECOLAB INC MAGNA SECURITIES CORP		20,000.00	44.643	22.95 200.00	892,635.05	49,606.05
SALE 48283	12/28/09 12/31/09	27886510 423307	ECOLAB INC WILLIAMS CAPITAL GROUP		20,000.00	45.140	23.21 200.00	902,574.79	59,545.79
SALE 40342 575,306.80	12/18/09 12/23/09	29084610 423286	EMCORE CORP. ITG (CHANNEL)		100,000.00	1.001	2.58 1,000.00	99,137.42	-
SALE 40342	12/23/09 12/29/09	29084610 423299	EMCORE CORP. LABRANCHE/OTC		100,000.00	1.050	2.70 1,000.00	103,977.30	-570,466.92
SALE 40342 568,856.95	12/24/09 12/30/09	29084610 423303	EMCORE CORP. MAGNA SECURITIES CORP		100,000.00	1.061	2.73 500.00	105,587.27	-
SALE 40342 569,066.96	12/28/09 12/31/09	29084610 423307	EMCORE CORP. ITG (CHANNEL)		100,000.00	1.064	2.74 1,000.00	105,377.26	-
SALE	12/03/09	29270J10	ENERGY RECOVERY INC				3.41		

Domestic Report

46593	12/08/09	423236	ITG (CHANNEL)	20,000.00	6.624	200.00	132,284.59	-
12,073.28								
SALE	12/04/09	29270J10	ENERGY RECOVERY INC			3.42		
46593	12/09/09	423240	ITG (CHANNEL)	20,000.00	6.652	200.00	132,838.58	-
11,519.29								
SALE	12/11/09	29270J10	ENERGY RECOVERY INC			3.45		
46593	12/16/09	423262	CAPIS/SOFT	20,000.00	6.715	1,000.00	133,296.55	-
11,061.32								
SALE	12/16/09	29270J10	ENERGY RECOVERY INC			3.56		
46593	12/21/09	423278	ITG (CHANNEL)	20,000.00	6.916	200.00	138,120.44	-
6,237.43								
SALE	12/23/09	29270J10	ENERGY RECOVERY INC			3.55		
46593	12/29/09	423299	MERRIMAN/OTC	20,000.00	6.889	200.00	137,580.45	-6,777.42
SALE	12/21/09	29380T10	ENTERTAINMENT PROPERTIES TR			8.88		
39916	12/24/09	423290	ELECTRONIC BROKERAGE SYSTEM	10,000.00	34.552	50.00	345,462.12	84,401.48
SALE	11/25/09	30205120	EXIDE TECHNOLOGIES			4.12		
44060	12/01/09	423215	ITG (CHANNEL)	20,000.00	8.005	200.00	159,899.88	
85,683.01								

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SALE	12/01/09	30205120	EXIDE TECHNOLOGIES				1.99		
44060	12/04/09	423227	ITG (CHANNEL)		10,000.00	7.741	100.00	77,312.01	
40,203.58									
SALE	12/02/09	30205120	EXIDE TECHNOLOGIES				1.93		
44060	12/07/09	423231	MERRIMAN/OTC		10,000.00	7.508	100.00	74,974.07	37,865.64
SALE	12/10/09	30205120	EXIDE TECHNOLOGIES				1.39		
44060	12/15/09	423258	ITG (CHANNEL)		7,300.00	7.376	73.00	53,773.33	
26,684.17									
SALE	12/11/09	30205120	EXIDE TECHNOLOGIES				3.72		
44060	12/16/09	423262	CAPIS/SOFT		20,000.00	7.242	1,000.00	143,834.28	
69,617.41									
SALE	12/11/09	30205120	EXIDE TECHNOLOGIES				.51		
44060	12/16/09	423262	CAPIS/SOFT		2,700.00	7.322	135.00	19,632.54	
9,613.26									
						=====			
			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		22,700.00	7.251	4.23	163,466.82	
79,230.67							1,135.00		
SALE	12/23/09	30205120	EXIDE TECHNOLOGIES				1.85		
44060	12/29/09	423299	LABRANCHE/OTC		10,000.00	7.182	100.00	71,714.15	34,605.72
SALE	12/04/09	30372610	FAIRCHILD SEMICON INTL				12.56		
48868	12/09/09	423240	BLAYLOCK ROBERT VAN LLC		50,000.00	9.770	500.00	487,992.44	54,721.03
SALE	12/07/09	30372610	FAIRCHILD SEMICON INTL				12.68		
48868	12/10/09	423244	ICAP CORPORATES LLC		50,000.00	9.866	500.00	492,762.32	
59,490.91									
SALE	12/08/09	30372610	FAIRCHILD SEMICON INTL				12.17		
48868	12/11/09	423248	MAGNA SECURITIES CORP		50,000.00	9.470	500.00	472,977.83	
39,706.42									
SALE	12/09/09	30372610	FAIRCHILD SEMICON INTL				11.89		
48868	12/14/09	423253	BLAYLOCK ROBERT VAN LLC		50,000.00	9.250	500.00	461,968.11	28,696.70
SALE	12/10/09	30372610	FAIRCHILD SEMICON INTL				12.15		
48868	12/15/09	423258	GRISWOLD COMPANY		50,000.00	9.450	500.00	471,987.85	38,716.45

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	12/21/09	30372610	FAIRCHILD SEMICON INTL				12.22		

48868	12/24/09	423290	BMO CAPITAL MARKETS/EXECUTI	50,000.00	9.504	500.00	474,662.78	41,391.37
SALE	12/23/09	30372610	FAIRCHILD SEMICON INTL			12.88		
48868	12/29/09	423299	MAGNA SECURITIES CORP	50,000.00	10.023	500.00	500,622.12	67,350.72
SALE	12/08/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			12.61		
48126	12/11/09	423248	LABRANCHE/OTC	10,000.00	49.047	100.00	490,354.39	166,189.28
SALE	12/09/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			12.70		
48126	12/14/09	423253	MERRIMAN/OTC	10,000.00	49.383	100.00	493,714.30	169,549.19
SALE	12/10/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			10.81		
48126	12/15/09	423258	MERRIMAN/OTC	8,518.00	49.380	85.18	420,521.15	144,397.31
SALE	12/18/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			10.78		
48126	12/23/09	423286	ITG (CHANNEL)	10,000.00	41.923	100.00	419,121.22	94,956.11
SALE	12/22/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			12.44		
48126	12/28/09	423295	ITG (CHANNEL)	11,482.00	42.140	114.82	483,721.92	111,515.54
SALE	12/23/09	35952W10	FUEL SYSTEMS SOLUTIONS INC			10.81		
48126	12/29/09	423299	MERRIMAN/OTC	10,000.00	42.052	100.00	420,405.19	96,240.08
SALE	11/27/09	38141G10	GOLDMAN SACHS GROUP INC			382.46		
46117	12/02/09	423219	BMO CAPITAL MARKETS/EXECUTI	90,000.00	165.35	900.00	14,880,253.54	2,104,465.93
SALE	12/10/09	38141G10	GOLDMAN SACHS GROUP INC			85.04		
46117	12/15/09	423258	BLAYLOCK ROBERT VAN LLC	20,000.00	165.44	200.00	3,308,504.96	469,441.04
SALE	12/17/09	38141G10	GOLDMAN SACHS GROUP INC			124.95		
46117	12/22/09	423282	MAGNA SECURITIES CORP	30,000.00	162.05	300.00	4,861,264.05	602,668.18
SALE	12/23/09	42823610	HEWLETT-PACKARD CO			67.15		
46749	12/29/09	423299	MAGNA SECURITIES CORP	50,000.00	52.255	500.00	2,612,157.85	405,954.85
SALE	12/10/09	43707610	HOME DEPOT INC			71.86		
48820	12/15/09	423258	BMO CAPITAL MARKETS/EXECUTI	100,000.00	27.958	1,000.00	2,794,758.14	56,637.03

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	12/11/09	43707610	HOME DEPOT INC			29.09			
48820	12/16/09	423262	CAPIS/SOFT	40,000.00	28.295	2,000.00	1,129,750.91	34,502.47	
SALE	12/11/09	43707610	HOME DEPOT INC			43.64			
48820	12/16/09	423262	GRISWOLD COMPANY	60,000.00	28.298	600.00	1,697,206.36	54,333.69	
SALE	12/16/09	43707610	HOME DEPOT INC			75.02			
48820	12/21/09	423278	ELECTRONIC BROKERAGE SYSTEM	100,000.00	29.192	500.00	2,918,644.98	180,523.87	
SALE	12/18/09	43707610	HOME DEPOT INC			73.45			
48820	12/23/09	423286	GRISWOLD COMPANY	100,000.00	28.577	1,000.00	2,856,636.55	118,515.44	
SALE	11/30/09	44701110	HUNTSMAN CORP.			24.09			
41547	12/03/09	423223	LABRANCHE/SOFT	100,000.00	9.372	5,000.00	932,185.91	45,764.51	
SALE	12/02/09	44701110	HUNTSMAN CORP.			25.14			
41547	12/07/09	423231	GRISWOLD COMPANY	100,000.00	9.779	1,000.00	976,834.86	90,413.47	
SALE	12/04/09	44701110	HUNTSMAN CORP.			27.26			
41547	12/09/09	423240	MERIDIAN EQUITY PARTNERS	100,000.00	10.606	1,000.00	1,059,522.74	173,101.34	
SALE	12/07/09	44701110	HUNTSMAN CORP.			27.94			
41547	12/10/09	423244	GRISWOLD COMPANY	100,000.00	10.871	1,000.00	1,086,072.06	199,650.67	
SALE	12/23/09	44701110	HUNTSMAN CORP.			29.00			
41547	12/29/09	423299	ICAP CORPORATES LLC	100,000.00	11.286	1,000.00	1,127,551.00	241,129.60	
SALE	12/16/09	44993410	IMS HEALTH INC			8.91			
49975	12/21/09	423278	ELECTRONIC BROKERAGE SYSTEM	16,754.00	20.695	83.77	346,628.00	31,485.26	
SALE	12/04/09	45814010	INTEL CORP			52.46			
46920	12/09/09	423240	CABRERA	100,000.00	20.412	1,000.00	2,040,097.54	236,011.43	
SALE	12/11/09	45920010	INTL BUSINESS MACHINES CORP			33.33			
39932	12/16/09	423262	CAPIS/SOFT	10,000.00	129.68	500.00	1,296,288.67	367,682.47	
SALE	12/10/09	46069010	INTERPUBLIC GROUP OF COS IN			18.49			
48102	12/15/09	423258	ELECTRONIC BROKERAGE SYSTEM	100,000.00	7.195	500.00	718,991.51	96,900.80	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48102 10,217.98	12/11/09 12/16/09	46069010 423262	INTERPUBLIC GROUP OF COS IN CAPIS/SOFT		11,000.00	7.200	2.04 550.00	78,647.96	
SALE 48102	12/11/09 12/16/09	46069010 423262	INTERPUBLIC GROUP OF COS IN WILLIAMS CAPITAL GROUP		89,000.00	7.185	16.44 890.00	638,540.76	84,880.03
SALE 48102	12/14/09 12/17/09	46069010 423266	INTERPUBLIC GROUP OF COS IN ELECTRONIC BROKERAGE SYSTEM		100,000.00	7.287	18.73 500.00	728,221.27	106,130.56
SALE 48102	12/15/09 12/18/09	46069010 423272	INTERPUBLIC GROUP OF COS IN GRISWOLD COMPANY		100,000.00	7.435	19.11 1,000.00	742,490.89	120,400.18
SALE 48102	12/16/09 12/21/09	46069010 423278	INTERPUBLIC GROUP OF COS IN ELECTRONIC BROKERAGE SYSTEM		100,000.00	7.476	19.21 500.00	747,110.79	125,020.09
SALE 48102	12/17/09 12/22/09	46069010 423282	INTERPUBLIC GROUP OF COS IN MERIDIAN EQUITY PARTNERS		100,000.00	7.260	18.66 1,000.00	725,011.34	102,920.63
SALE 39942	12/23/09 12/29/09	48517030 423299	KANSAS CITY SOUTHERN MAGNA SECURITIES CORP		30,000.00	33.320	25.69 300.00	999,271.31	201,915.44
SALE 40010	12/23/09 12/29/09	50207910 423299	LMI AEROSPACE INC. MERRIMAN/OTC		10,000.00	13.399	3.45 100.00	133,885.55	-36,683.20
SALE 39945	12/23/09 12/29/09	50242410 423299	L-3 COMMUNICATIONS HOLDINGS WILLIAMS CAPITAL GROUP		20,000.00	85.053	43.72 200.00	1,700,822.28	-158,767.40
SALE 39949	12/15/09 12/18/09	55616P10 423272	MACY'S INC ELECTRONIC BROKERAGE SYSTEM		100,000.00	17.221	44.26 500.00	1,721,545.74	-156,745.28
SALE 39949	12/18/09 12/23/09	55616P10 423286	MACY'S INC ITG (CHANNEL)		100,000.00	16.924	43.50 1,000.00	1,691,356.50	-186,934.52
SALE 39949	12/23/09 12/29/09	55616P10 423299	MACY'S INC MERIDIAN EQUITY PARTNERS		100,000.00	17.674	45.43 1,000.00	1,766,324.57	-111,966.45
SALE 39949	12/23/09 12/29/09	55616P10 423299	MACY'S INC PRINCETON SECURITIES GROUP		100,000.00	17.415	44.76 1,000.00	1,740,485.24	-137,805.78

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46345	12/02/09 12/07/09	57632310 423231	MASTEC INC ICAP CORPORATES LLC		50,000.00	13.298	17.09 500.00	664,402.91	81,881.03
SALE 44746	12/09/09 12/14/09	58155Q10 423253	MCKESSON CORP. MAGNA SECURITIES CORP		40,000.00	60.666	62.37 400.00	2,426,173.63	740,015.43
SALE 44746	12/11/09 12/16/09	58155Q10 423262	MCKESSON CORP. CAPIS/SOFT		20,000.00	62.345	32.05 1,000.00	1,245,859.95	402,780.85
SALE 44746	12/23/09 12/29/09	58155Q10 423299	MCKESSON CORP. WILLIAMS CAPITAL GROUP		20,000.00	62.991	32.38 200.00	1,259,593.62	416,514.52
SALE 46431	11/25/09 12/01/09	58469030 423215	MEDICIS PHARM-CL A BLAYLOCK ROBERT VAN LLC		20,000.00	24.301	12.50 200.00	485,805.50	173,801.37
SALE 46431	11/30/09 12/03/09	58469030 423223	MEDICIS PHARM-CL A BLAYLOCK ROBERT VAN LLC		20,000.00	23.523	12.10 200.00	470,247.90	158,243.77
SALE 46431	12/02/09 12/07/09	58469030 423231	MEDICIS PHARM-CL A BLAYLOCK ROBERT VAN LLC		20,000.00	24.294	12.49 200.00	485,665.51	173,661.38
SALE 46431	12/04/09 12/09/09	58469030 423240	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		20,000.00	23.899	12.29 200.00	477,761.71	165,757.58
SALE 46431	12/07/09 12/10/09	58469030 423244	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		20,000.00	24.329	12.51 200.00	486,375.49	174,371.35
SALE 46431	12/08/09 12/11/09	58469030 423248	MEDICIS PHARM-CL A MAGNA SECURITIES CORP		20,000.00	24.255	12.47 200.00	484,881.53	172,877.40
SALE 46431	12/09/09 12/14/09	58469030 423253	MEDICIS PHARM-CL A BLAYLOCK ROBERT VAN LLC		20,000.00	24.124	12.40 200.00	482,271.60	170,267.46
SALE 46431	12/10/09 12/15/09	58469030 423258	MEDICIS PHARM-CL A MAGNA SECURITIES CORP		20,000.00	24.924	12.82 200.00	498,257.18	186,253.05
SALE 46431	12/23/09 12/29/09	58469030 423299	MEDICIS PHARM-CL A WILLIAMS CAPITAL GROUP		20,000.00	26.900	13.83 200.00	537,788.17	225,784.03

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D I V I S I O N O F I N V E S T M E N T

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48422	12/07/09 12/10/09	59511210 423244	MICRON TECHNOLOGY INC GRISWOLD COMPANY		100,000.00	8.576	22.05 1,000.00	856,617.95	72,605.22
SALE 48422	12/07/09 12/10/09	59511210 423244	MICRON TECHNOLOGY INC ICAP CORPORATES LLC		25,000.00	8.560	5.50 250.00	213,749.50	
SALE 48422	12/07/09 12/10/09	59511210 423244	MICRON TECHNOLOGY INC MERIDIAN EQUITY PARTNERS		75,000.00	8.564	16.51 750.00	641,548.49	53,538.94
SALE 48422	12/07/09 12/10/09	59511210 423244	MICRON TECHNOLOGY INC PRINCETON SECURITIES GROUP		100,000.00	8.598	22.10 1,000.00	858,787.90	74,775.17
SALE 48422	12/28/09 12/31/09	59511210 423307	MICRON TECHNOLOGY INC ICAP CORPORATES LLC		100,000.00	10.314	26.51 1,000.00	1,030,363.49	246,350.76
SALE 48422	12/28/09 12/31/09	59511210 423307	MICRON TECHNOLOGY INC WILLIAMS CAPITAL GROUP		100,000.00	10.236	26.31 1,000.00	1,022,543.69	238,530.96
SALE 39952	12/02/09 12/07/09	61166W10 423231	MONSANTO CO. ICAP CORPORATES LLC		50,000.00	83.590	107.41 500.00	4,178,882.59	613,857.90
SALE 48351	11/25/09 12/01/09	61945A10 423215	MOSIAC CO BLAYLOCK ROBERT VAN LLC		30,000.00	54.795	42.25 300.00	1,643,513.75	162,704.08
SALE 48351	12/01/09 12/04/09	61945A10 423227	MOSIAC CO WILLIAMS CAPITAL GROUP		20,000.00	57.288	29.45 200.00	1,145,530.55	158,324.10
SALE 48351	12/02/09 12/07/09	61945A10 423231	MOSIAC CO BLAYLOCK ROBERT VAN LLC		20,000.00	60.046	30.87 200.00	1,200,697.13	213,490.68
SALE 48351	12/04/09 12/09/09	61945A10 423240	MOSIAC CO BLAYLOCK ROBERT VAN LLC		30,000.00	59.850	46.15 300.00	1,795,156.85	314,347.17
SALE 43551	11/25/09 12/01/09	62937750 423215	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		50,000.00	23.632	30.37 500.00	1,181,079.63	117,105.05
SALE 43551	12/02/09 12/07/09	62937750 423231	NRG ENERGY INC. ICAP CORPORATES LLC		50,000.00	24.783	31.85 500.00	1,238,608.15	174,633.56

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48780	11/25/09 12/01/09	65011110 423215	NEW YORK TIMES LABRANCHE/SOFT		50,000.00	8.958	11.51 2,500.00	445,398.49	28,859.20
SALE 42997	12/02/09 12/07/09	65163910 423231	NEWMONT MINING CORP. BLAYLOCK ROBERT VAN LLC		10,000.00	56.205	14.45 100.00	561,932.55	166,618.14
SALE 40323	12/23/09 12/29/09	66680710 423299	NORTHROP GRUMMAN CORP. WILLIAMS CAPITAL GROUP		10,000.00	55.914	14.37 100.00	559,023.63	-113,029.03
SALE 39958	11/30/09 12/03/09	67018T10 423223	NU SKIN ENTERPRISES INC. BLAYLOCK ROBERT VAN LLC		20,000.00	26.618	13.69 200.00	532,142.31	225,054.94
SALE 39958	12/23/09 12/29/09	67018T10 423299	NU SKIN ENTERPRISES INC. WILLIAMS CAPITAL GROUP		20,000.00	27.246	14.01 200.00	544,709.99	237,622.62
SALE 48850	12/09/09 12/14/09	67066G10 423253	NVIDIA CORP ITG (CHANNEL)		100,000.00	15.599	40.10 1,000.00	1,558,899.90	161,576.33
SALE 48850	12/09/09 12/14/09	67066G10 423253	NVIDIA CORP ITG (CHANNEL)		100,000.00	15.565	40.01 1,000.00	1,555,429.99	158,106.42
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	15.582	80.11 2,000.00	3,114,329.89	319,682.75
SALE 48850	12/10/09 12/15/09	67066G10 423258	NVIDIA CORP ITG (CHANNEL)		100,000.00	15.570	40.02 1,000.00	1,555,999.98	158,676.41
SALE 48850	12/16/09 12/21/09	67066G10 423278	NVIDIA CORP MERRIMAN/OTC		100,000.00	16.416	42.19 1,000.00	1,640,527.81	243,204.24
SALE 48850	12/21/09 12/24/09	67066G10 423290	NVIDIA CORP ITG (CHANNEL)		100,000.00	17.099	43.95 1,000.00	1,708,826.05	311,502.48
SALE	12/22/09	68389X10	ORACLE CORP				6.31		

46205 12/28/09 423295 ITG (CHANNEL) 10,000.00 24.526 100.00 245,157.69 47,138.25

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SALE 46205	12/22/09 12/28/09	68389X10 423295	ORACLE CORP MERRIMAN/OTC		190,000.00	24.482	119.55 1,900.00	4,649,541.45	887,172.08
SALE 46205	12/23/09 12/29/09	68389X10 423299	ORACLE CORP ITG (CHANNEL)		100,000.00	24.713	63.52 1,000.00	2,470,186.48	489,992.07
SALE 46205	12/28/09 12/31/09	68389X10 423307	ORACLE CORP MAGNA SECURITIES CORP		100,000.00	24.901	64.00 1,000.00	2,488,996.00	508,801.59
SALE 39898	11/30/09 12/03/09	70454910 423223	PEABODY ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	44.284	22.77 200.00	885,465.23	254,381.40
SALE 39898	12/01/09 12/04/09	70454910 423227	PEABODY ENERGY CORP. WILLIAMS CAPITAL GROUP		20,000.00	45.210	23.24 200.00	903,978.76	272,894.93
SALE 39898	12/02/09 12/07/09	70454910 423231	PEABODY ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI		30,000.00	45.515	35.10 300.00	1,365,099.90	418,474.15
SALE 46289	12/15/09 12/18/09	72925110 423272	PLUM CREEK TIMBER CO INC WILLIAMS CAPITAL GROUP		20,000.00	36.761	18.90 200.00	735,009.10	96,223.89
SALE 48835	12/07/09 12/10/09	75075340 423244	RAILAMERICA INC MAGNA SECURITIES CORP		20,000.00	13.849	7.12 200.00	276,770.88	-13,485.70
SALE 49654	12/04/09 12/09/09	75091710 423240	RAMBUS INC ITG (CHANNEL)		40,000.00	21.219	21.82 400.00	848,354.18	119,199.82
SALE 49654	12/07/09 12/10/09	75091710 423244	RAMBUS INC LABRANCHE/OTC		20,000.00	21.587	11.10 200.00	431,528.90	66,951.72
SALE 49654	12/18/09 12/23/09	75091710 423286	RAMBUS INC ITG (CHANNEL)		20,000.00	22.110	11.37 200.00	441,986.63	77,409.45
SALE 49654	12/22/09 12/28/09	75091710 423295	RAMBUS INC LABRANCHE/OTC		20,000.00	23.882	12.28 200.00	477,417.72	112,840.54
SALE 47649	12/01/09 12/04/09	75893210 423227	REGIS CORP WILLIAMS CAPITAL GROUP		20,000.00	15.683	8.07 200.00	313,457.93	64,006.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 47649	12/11/09 12/16/09	75893210 423262	REGIS CORP CAPIS/SOFT		20,000.00	15.143	7.78 1,000.00	301,844.22	52,392.29
SALE 47649	12/16/09 12/21/09	75893210 423278	REGIS CORP BMO CAPITAL MARKETS/EXECUTI		20,000.00	15.915	8.19 200.00	318,083.81	68,631.89
SALE 47649	12/17/09 12/22/09	75893210 423282	REGIS CORP MAGNA SECURITIES CORP		20,000.00	15.677	8.06 200.00	313,339.94	63,888.01
SALE 47649	12/22/09 12/28/09	75893210 423295	REGIS CORP BMO CAPITAL MARKETS/EXECUTI		20,000.00	15.593	8.02 200.00	311,655.98	62,204.06
SALE 47649	12/23/09 12/29/09	75893210 423299	REGIS CORP BLAYLOCK ROBERT VAN LLC		20,000.00	16.025	8.24 200.00	320,291.76	70,839.84
SALE 47649	12/23/09 12/29/09	75893210 423299	REGIS CORP WILLIAMS CAPITAL GROUP		20,000.00	15.849	8.15 200.00	316,767.85	67,315.92
SALE 47649	12/24/09 12/30/09	75893210 423303	REGIS CORP BLAYLOCK ROBERT VAN LLC		30,000.00	15.901	12.26 300.00	476,726.74	102,548.85
SALE 47649	12/28/09 12/31/09	75893210 423307	REGIS CORP GRISWOLD COMPANY		50,000.00	15.652	20.12 500.00	782,084.88	158,455.07
SALE 46982	12/01/09 12/04/09	7591EP10 423227	REGIONS FINANCIAL CORP MERIDIAN EQUITY PARTNERS		100,000.00	5.806	14.93 1,000.00	579,605.07	167,699.39
SALE 46982	12/23/09 12/29/09	7591EP10 423299	REGIONS FINANCIAL CORP PRINCETON SECURITIES GROUP		100,000.00	5.430	13.96 1,000.00	541,956.04	130,050.36

SALE 49208	11/30/09 12/03/09	77937610 423223	ROVI CORP ITG (CHANNEL)				10.67 140.00		
				14,000.00	29.637			414,764.53	24,868.48
SALE 49208	12/01/09 12/04/09	77937610 423227	ROVI CORP ITG (CHANNEL)				15.25 200.00		
				20,000.00	29.655			592,878.75	35,884.39
SALE 39978	12/02/09 12/07/09	79084910 423231	ST. JUDE MEDICAL INC. MAGNA SECURITIES CORP				47.45 500.00		
				50,000.00	36.924			1,845,662.55	676,234.14

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 43667	11/25/09 12/01/09	83269640 423215	JM SMUCKER CO/THE BLAYLOCK ROBERT VAN LLC		20,000.00	58.797	30.23 200.00	1,175,711.77	340,700.73
SALE 43667	11/27/09 12/02/09	83269640 423219	JM SMUCKER CO/THE BMO CAPITAL MARKETS/EXECUTI		10,000.00	58.059	14.93 100.00	580,471.07	162,965.55
SALE 43667	12/01/09 12/04/09	83269640 423227	JM SMUCKER CO/THE BLAYLOCK ROBERT VAN LLC		20,000.00	59.416	30.54 200.00	1,188,087.46	353,076.42
SALE 43667	12/02/09 12/07/09	83269640 423231	JM SMUCKER CO/THE MAGNA SECURITIES CORP		20,000.00	59.870	30.78 200.00	1,197,167.22	362,156.17
SALE 43667	12/04/09 12/09/09	83269640 423240	JM SMUCKER CO/THE BLAYLOCK ROBERT VAN LLC		20,000.00	59.455	30.56 200.00	1,188,873.44	353,862.39
SALE 43667	12/07/09 12/10/09	83269640 423244	JM SMUCKER CO/THE BMO CAPITAL MARKETS/EXECUTI		20,000.00	59.552	30.61 200.00	1,190,809.39	355,798.34
SALE 43667	12/08/09 12/11/09	83269640 423248	JM SMUCKER CO/THE BMO CAPITAL MARKETS/EXECUTI		20,000.00	59.035	30.35 200.00	1,180,469.65	345,458.61
SALE 43667	12/09/09 12/14/09	83269640 423253	JM SMUCKER CO/THE BMO CAPITAL MARKETS/EXECUTI		20,000.00	58.914	30.29 200.00	1,178,043.71	343,032.66
SALE 43667	12/10/09 12/15/09	83269640 423258	JM SMUCKER CO/THE BMO CAPITAL MARKETS/EXECUTI		20,000.00	59.765	30.72 200.00	1,195,059.28	360,048.23
SALE 43667	12/10/09 12/15/09	83269640 423258	JM SMUCKER CO/THE MAGNA SECURITIES CORP		20,000.00	59.642	30.66 200.00	1,192,601.34	357,590.30
SALE 43667	12/11/09 12/16/09	83269640 423262	JM SMUCKER CO/THE CAPIS/SOFT		20,000.00	60.349	31.02 1,000.00	1,205,950.98	370,939.93
SALE 46935	12/23/09 12/29/09	83416B10 423299	SOLARWINDS INC BLAYLOCK ROBERT VAN LLC		10,000.00	22.800	5.86 100.00	227,896.14	102,896.14
SALE 48956	12/23/09 12/29/09	86681020 423299	SUN MICROSYSTEM CASTLE OAK SECURITIES		100,000.00	9.340	24.01 1,000.00	932,975.99	74,635.16

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48956	12/23/09 12/29/09	86681020 423299	SUN MICROSYSTEM STURDIVANT/EXECUTION		100,000.00	9.333	23.99 1,000.00	932,236.01	73,895.18
SALE 48956	12/23/09 12/29/09	86681020 423299	SUN MICROSYSTEM TOUSSAINT CAPITAL		100,000.00	9.338	24.00 1,000.00	932,726.00	74,385.16
SALE 48728	12/01/09 12/04/09	87150310 423227	SYMANTEC CORP LABRANCHE/OTC		100,000.00	18.002	46.26 1,000.00	1,799,123.74	143,270.84
SALE 40599	12/23/09 12/29/09	87157D10 423299	SYNAPTICS INCORPORATED LABRANCHE/OTC		30,000.00	29.473	22.72 300.00	883,876.28	134,849.13
SALE 48491	12/23/09 12/29/09	87161C10 423299	SYNOVUS FINANCIAL CORP ELECTRONIC BROKERAGE SYSTEM		200,000.00	2.070	10.64 1,000.00	412,989.36	-362,208.48
SALE 48491	12/24/09 12/30/09	87161C10 423303	SYNOVUS FINANCIAL CORP ELECTRONIC BROKERAGE SYSTEM		200,000.00	2.100	10.79 1,000.00	418,909.21	-356,288.63
SALE 45488	11/27/09 12/02/09	88731730 423219	TIME WARNER INC GRISWOLD COMPANY		100,000.00	30.839	79.26 1,000.00	3,082,810.74	-23,793.45
SALE 45488	11/30/09 12/03/09	88731730 423223	TIME WARNER INC PRINCETON SECURITIES GROUP		100,000.00	30.409	78.16 1,000.00	3,039,801.84	-66,802.35

SALE 48746 39,819.97	11/30/09 12/03/09	90341W10 423223	US AIRWAYS GRP ICAP CORPORATES LLC	60,000.00	3.685	5.68 600.00	220,500.32	-
SALE 48746	11/30/09 12/03/09	90341W10 423223	US AIRWAYS GRP LABRANCHE/SOFT	40,000.00	3.690	3.79 2,000.00	145,596.21	-27,950.65
SALE 48746	12/23/09 12/29/09	90341W10 423299	US AIRWAYS GRP MERIDIAN EQUITY PARTNERS	100,000.00	4.991	12.83 1,000.00	498,117.17	64,250.03
SALE 48746	12/28/09 12/31/09	90341W10 423307	US AIRWAYS GRP GRISWOLD COMPANY	100,000.00	5.231	13.45 1,000.00	522,066.55	88,199.41
SALE 48814	11/25/09 12/01/09	91324P10 423215	UTD HEALTH GROUP MERIDIAN EQUITY PARTNERS	100,000.00	29.554	75.96 1,000.00	2,954,364.04	489,624.04

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 47836	12/04/09 12/09/09	92343E10 423240	VERISIGN INC PACIFIC AMERICAN SECURITIES		100,000.00	22.372	57.50 1,000.00	2,236,112.50	229,878.05
SALE 47836	12/07/09 12/10/09	92343E10 423244	VERISIGN INC ITG (CHANNEL)		100,000.00	22.443	57.68 1,000.00	2,243,222.32	236,987.87
SALE 47836	12/09/09 12/14/09	92343E10 423253	VERISIGN INC ITG (CHANNEL)		100,000.00	21.791	56.01 1,000.00	2,178,003.99	171,769.54
SALE 47836	12/10/09 12/15/09	92343E10 423258	VERISIGN INC MERRIMAN/OTC		50,000.00	22.026	28.31 500.00	1,100,766.69	97,649.47
SALE 47836	12/11/09 12/16/09	92343E10 423262	VERISIGN INC CAPIS/SOFT		50,000.00	22.247	28.59 2,500.00	1,109,841.41	106,724.19
SALE 47836	12/16/09 12/21/09	92343E10 423278	VERISIGN INC LABRANCHE/OTC		100,000.00	22.481	57.78 1,000.00	2,247,062.22	240,827.77
SALE 49012	11/30/09 12/03/09	92343V10 423223	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		100,000.00	31.796	81.72 1,000.00	3,178,538.28	201,475.28
SALE 49012	12/01/09 12/04/09	92343V10 423227	VERIZON COMMUNICATIONS INC PRINCETON SECURITIES GROUP		100,000.00	31.671	81.40 1,000.00	3,166,028.60	188,965.60
SALE 49012	12/02/09 12/07/09	92343V10 423231	VERIZON COMMUNICATIONS INC GRISWOLD COMPANY		100,000.00	32.651	83.92 1,000.00	3,264,046.08	286,983.08
SALE 49012	12/03/09 12/08/09	92343V10 423236	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		100,000.00	32.727	84.11 1,000.00	3,271,635.89	294,572.89
SALE 49012	12/10/09 12/15/09	92343V10 423258	VERIZON COMMUNICATIONS INC MERIDIAN EQUITY PARTNERS		100,000.00	33.518	86.15 1,000.00	3,350,673.85	373,610.85
SALE 48425	12/07/09 12/10/09	92553P20 423244	VIACOM INC. "B" PRINCETON SECURITIES GROUP		50,000.00	30.430	39.11 500.00	1,520,960.89	194,802.14
SALE 48425	12/08/09 12/11/09	92553P20 423248	VIACOM INC. "B" BMO CAPITAL MARKETS/EXECUTI		50,000.00	30.043	38.61 500.00	1,501,601.39	175,442.64

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48425	12/09/09 12/14/09	92553P20 423253	VIACOM INC. "B" MERIDIAN EQUITY PARTNERS		50,000.00	29.959	38.50 500.00	1,497,426.50	171,267.75
SALE 48425	12/10/09 12/15/09	92553P20 423258	VIACOM INC. "B" PRINCETON SECURITIES GROUP		50,000.00	30.385	39.05 500.00	1,518,720.95	192,562.20
SALE 44271	12/23/09 12/29/09	92824110 423299	VIROPHARMA INC. MERRIMAN/OTC		50,000.00	8.305	10.68 500.00	414,734.32	-117,895.87
SALE 39992	12/01/09 12/04/09	93114210 423227	WAL-MART STORES, INC. LABRANCHE/SOFT		60,000.00	54.853	84.58 3,000.00	3,288,065.42	1,160,378.26
SALE 39992	12/09/09 12/14/09	93114210 423253	WAL-MART STORES, INC. GRISWOLD COMPANY		40,000.00	54.078	55.60 400.00	2,162,648.40	744,190.30

SALE 39992	12/15/09 12/18/09	93114210 423272	WAL-MART STORES, INC. PRINCETON SECURITIES GROUP				69.26 500.00		
				50,000.00	53.898			2,694,340.74	921,268.11
SALE 46541	12/22/09 12/28/09	94974610 423295	WELLS FARGO & COMPANY BLAYLOCK ROBERT VAN LLC				69.42 1,000.00		
				100,000.00	27.012			2,700,080.58	209,332.21
SALE 46168	12/17/09 12/22/09	96216610 423282	WEYERHAEUSER CO WILLIAMS CAPITAL GROUP				44.69 400.00		
				40,000.00	43.464			1,738,123.31	437,683.42
SALE 46168	12/23/09 12/29/09	96216610 423299	WEYERHAEUSER CO BLAYLOCK ROBERT VAN LLC				22.52 200.00		
				20,000.00	43.799			875,751.48	225,531.54
SALE 43281	11/25/09 12/01/09	98156Q10 423215	WORLD WRESTLING ENTERTAINME BLAYLOCK ROBERT VAN LLC				8.16 200.00		
				20,000.00	15.860			316,995.84	46,139.84
SALE 43281	12/01/09 12/04/09	98156Q10 423227	WORLD WRESTLING ENTERTAINME BLAYLOCK ROBERT VAN LLC				12.35 300.00		
				30,000.00	16.012			480,035.65	73,751.65
SALE 39996	12/14/09 12/17/09	98385X10 423266	XTO ENERGY INC. WILLIAMS CAPITAL GROUP				61.68 500.00		
				50,000.00	47.997			2,399,288.32	1,531,527.14
SALE 46441	12/11/09 12/16/09	H8912810 423262	TYCO INTERNATIONAL LTD CAPIS/SOFT				23.29 1,250.00		
				25,000.00	36.257			905,139.21	272,450.03

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SALE 46441	12/11/09 12/16/09	H8912810 423262	TYCO INTERNATIONAL LTD PRINCETON SECURITIES GROUP		75,000.00	36.236	69.85 750.00	2,716,865.15	818,797.62
SUBTOTAL STOCK SALES:					13,350,754.00		8,729.11 164,213.77	339,441,234.07	40,797,656.37
TOTAL FUND SALES:					13,350,754.00		8,729.11 164,213.77	339,441,234.07	40,797,656.37

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR 50141	12/10/09 12/18/09	02406PAG 288318	AMERICAN AXLE LOGAN CIRCLE	9.2500 1/15/17	110,000.00	8.909 101.75		111,925.00	
PUR 50141	12/10/09 12/18/09	02406PAG 288318	AMERICAN AXLE LOGAN CIRCLE	9.2500 1/15/17	110,000.00	8.981 101.37		111,512.50	
PUR 50141	12/10/09 12/18/09	02406PAG 288318	AMERICAN AXLE LOGAN CIRCLE	9.2500 1/15/17	110,000.00	9.501 98.715		108,586.50	
PUR 50213	12/16/09 12/23/09	03841XAA 288318	AQUILEX HDG/AQUILEX FIN LOGAN CIRCLE	11.1250 12/15/16	165,000.00	11.997 95.948		158,314.20	
PUR 50132	12/14/09 12/17/09	120463AA 288318	BUMBLE BEE FOODS LOGAN CIRCLE	7.7500 12/15/15	450,000.00	8.001 98.823		444,703.50	
PUR 49905	12/10/09 12/15/09	12502CAS 288318	CCH II LLC/CCH II CAPITA LOGAN CIRCLE	13.5000 11/30/16	425,001.00	9.676 119.00		505,750.00	
PUR 50003	12/09/09 12/14/09	12516UAA 288318	CEMEX FINACE LLC LOGAN CIRCLE	9.5000 12/14/16	325,000.00	9.500 100.00		325,000.00	
PUR 42255	12/17/09 12/22/09	147448AB 288318	CASELLA WASTE SYSTEMS LOGAN CIRCLE	9.7500 2/01/13	200,000.00	10.415 98.250		196,500.00	
PUR 49865	11/24/09 12/02/09	15080BAA 288318	CEDC FIN CORP INTL INC LOGAN CIRCLE	9.1250 12/01/16	300,000.00	9.250 99.366		298,098.00	
PUR 50215	12/18/09 12/23/09	18451QAA 288318	CLEAR CHANNEL WORLDWIDE LOGAN CIRCLE	9.2500 12/15/17	45,000.00	9.249 100.00		45,000.00	
PUR 50216	12/18/09 12/23/09	18451QAB 288318	CLEAR CHANNEL WORLDWIDE LOGAN CIRCLE	9.2500 12/15/17	175,000.00	9.249 100.00		175,000.00	

PUR 12/11/09 26613TAA DUPONT FABROS TE 8.5000 8.500
 50047 12/16/09 288318 LOGAN CIRCLE 12/15/17 330,000.00 100.00 330,000.00

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PUR 49909	12/02/09 12/07/09	26816LBA 288318	DYNEGY HOLDINGS INC LOGAN CIRCLE	7.5000 6/01/15	725,000.00	10.560 87.500		634,375.00	
PUR 45546	12/01/09 12/01/09	269246AT 288318	E TRADE FINACIAL CORP LOGAN CIRCLE	12.5000 11/30/17	12,500.00	12.493 100.00		12,500.00	
PUR 45546	12/02/09 12/07/09	269246AT 288318	E TRADE FINACIAL CORP LOGAN CIRCLE	12.5000 11/30/17	166,875.00	9.788 114.75		191,489.06	
PUR 49879	11/20/09 12/03/09	27749TAA 288318	EASTON BELL SPOR LOGAN CIRCLE	9.7500 12/01/16	180,000.00	9.501 101.25		182,250.00	
PUR 49879	11/20/09 12/03/09	27749TAA 288318	EASTON BELL SPOR LOGAN CIRCLE	9.7500 12/01/16	165,000.00	9.501 101.25		167,062.50	
PUR 49879	11/20/09 12/03/09	27749TAA 288318	EASTON BELL SPOR LOGAN CIRCLE	9.7500 12/01/16	15,000.00	9.625 100.62		15,093.75	
PUR 49879	11/20/09 12/03/09	27749TAA 288318	EASTON BELL SPOR LOGAN CIRCLE	9.7500 12/01/16	130,000.00	9.999 98.765		128,394.50	
PUR 50187	12/11/09 12/22/09	373200AV 288318	GEORGIA GULD CORP LOGAN CIRCLE	9.0000 1/15/17	110,000.00	9.125 99.346		109,280.60	
PUR 50048	12/10/09 12/16/09	38239DAA 288318	GOODMAN GLBL GRP LOGAN CIRCLE	12/15/14	220,000.00	12.481 54.607		120,135.40	
PUR 49926	12/03/09 12/08/09	38869PAF 288318	GRAPHIC PACKAGING INTL LOGAN CIRCLE	9.5000 6/15/17	400,000.00	8.407 106.00		424,000.00	
PUR 49926	12/10/09 12/15/09	38869PAF 288318	GRAPHIC PACKAGING INTL LOGAN CIRCLE	9.5000 6/15/17	250,000.00	8.383 106.12		265,312.50	
PUR 49972	12/03/09 12/10/09	410345AF 288318	HANESBRANDS INC LOGAN CIRCLE	8.0000 12/15/16	115,000.00	7.765 101.25		116,437.50	
PUR 49972	12/03/09 12/10/09	410345AF 288318	HANESBRANDS INC LOGAN CIRCLE	8.0000 12/15/16	115,000.00	8.250 98.686		113,488.90	

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LOGAN CIRCLE (5163) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 49836	12/01/09 12/04/09	421924BF 288318	HEALTHSOUTH CORP LOGAN CIRCLE	10.7500 6/15/16	100,000.00	8.926 108.87		108,875.00	
PUR 49836	12/14/09 12/17/09	421924BF 288318	HEALTHSOUTH CORP LOGAN CIRCLE	10.7500 6/15/16	75,000.00	8.993 108.50		81,375.00	
PUR 49855	11/17/09 12/01/09	421924BG 288318	HEALTHSOUTH CORP LOGAN CIRCLE	8.1250 2/15/20	25,000.00	8.269 99.000		24,750.00	
PUR 49855	11/17/09 12/01/09	421924BG 288318	HEALTHSOUTH CORP LOGAN CIRCLE	8.1250 2/15/20	150,000.00	8.369 98.327		147,490.50	
PUR 44821	12/14/09 12/17/09	422248AA 288318	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	50,000.00	8.315 89.375		44,687.50	
PUR 44488	12/02/09 12/07/09	45974VA2 288318	INTL LEASE FINANCE CORP LOGAN CIRCLE	5.7500 6/15/11	125,000.00	10.478 93.500		116,875.00	
PUR 44488	12/22/09 12/28/09	45974VA2 288318	INTL LEASE FINANCE CORP LOGAN CIRCLE	5.7500 6/15/11	225,000.00	11.056 93.000		209,250.00	
PUR 49857	11/20/09 12/01/09	500605AC 288318	KOPPERS INC LOGAN CIRCLE	7.8750 12/01/19	130,000.00	8.125 98.311		127,804.30	
PUR 49621	12/18/09 12/23/09	552953AE 288318	M G M MIRAGE LOGAN CIRCLE	8.3750 2/01/11	100,000.00	12.849 95.500		95,500.00	
PUR	12/16/09	581241AA	MCJUNKING RED MAN CORP	9.5000		9.999			

50171	12/21/09	288318	LOGAN CIRCLE	12/15/16	325,000.00	97.533		316,982.25
PUR	12/01/09	656533AB	NORSKE SKOGIND	6.1250		15.438		
42093	12/04/09	288318	LOGAN CIRCLE	10/15/15	50,000.00	64.875		32,437.50
PUR	12/11/09	67021BAA	NII CAPITAL CORP	10.0000		8.738		
48174	12/16/09	288318	LOGAN CIRCLE	8/15/16	390,000.00	106.25		414,375.00
PUR	12/09/09	67021BAB	NII CAPITAL CORP	8.8750		9.000		
50016	12/15/09	288318	LOGAN CIRCLE	12/15/19	390,000.00	99.187		386,829.30

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	12/09/09	72347QAE	PINNACLE FOODS FINACE L	9.2500		9.244			
50214	12/23/09	288318	LOGAN CIRCLE	4/01/15	500,000.00	100.00		500,000.00	
PUR	12/17/09	896215AE	TRIMAS CORP	9.7500		10.122			
50237	12/29/09	288318	LOGAN CIRCLE	12/15/17	165,000.00	97.992		161,686.80	
PUR	12/17/09	896215AE	TRIMAS CORP	9.7500		9.933			
50237	12/29/09	288318	LOGAN CIRCLE	12/15/17	110,000.00	99.000		108,900.00	
PUR	12/17/09	91081QAA	UNITED MARITIME LLC/CORP	11.7500		11.748			
50188	12/22/09	288318	LOGAN CIRCLE	6/15/15	225,000.00	100.00		225,000.00	
PUR	12/10/09	97315LAA	WIND ACQUISITION	12.2500		12.594			
50017	12/15/09	288318	LOGAN CIRCLE	7/15/17	325,000.00	98.325		319,556.25	
SUBTOTAL FIXED PURCHASES:					8,809,376.00			8,712,583.81	
TOTAL FUND PURCHASES:					8,809,376.00			8,712,583.81	

SALES OF FIXED INCOME SECURITIES

SALE	12/18/09	124857AC	CBS CORP	8.8750		9.769			
46763	12/23/09	288318	LOGAN CIRCLE	5/15/19	330,000.00	121.00		399,300.00	87,228.64
SALE	12/10/09	221643AC	COTT BEVERAGES INC	8.3750		8.610			
49667	12/15/09	288318	LOGAN CIRCLE	11/15/17	300,000.00	102.25		306,750.00	10,764.79
SALE	12/02/09	262277AC	DRUMMOND CO	9.0000		9.499			
48928	12/07/09	288318	LOGAN CIRCLE	10/15/14	45,000.00	102.75		46,237.50	2,103.88
SALE	12/11/09	26613TAA	DUPONT FABROS TE	8.5000		8.500			
50047	12/16/09	288318	LOGAN CIRCLE	12/15/17	110,000.00	100.87		110,962.50	962.50
SALE	12/11/09	26613TAA	DUPONT FABROS TE	8.5000		8.500			
50047	12/16/09	288318	LOGAN CIRCLE	12/15/17	220,000.00	101.12		222,475.00	2,475.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	12/15/09	26816LBA	DYNEGY HOLDINGS INC	7.5000		10.560			
49909	12/18/09	288318	LOGAN CIRCLE	6/01/15	120,000.00	90.000		108,000.00	2,943.84
SALE	12/10/09	269246AS	E TRADE FINANCIAL CORP	12.5000		12.500			
49904	12/10/09	288318	LOGAN CIRCLE	11/30/17	625.00	100.00		625.00	
SALE	12/10/09	269246AT	E TRADE FINACIAL CORP	12.5000		12.656			
45546	12/10/09	288318	LOGAN CIRCLE	11/30/17	500.00	109.40		547.01	
51.08									
SALE	12/17/09	28140JAD	EDUCATION MANAGEMENT	10.2500		11.577			
42257	12/22/09	288318	LOGAN CIRCLE	6/01/16	122,000.00	106.75		130,235.00	15,462.47
SALE	12/11/09	28336LBT	EL PASO CORP	8.2500		8.728			
44718	12/17/09	288318	LOGAN CIRCLE	2/15/16	115,000.00	105.37		121,181.25	8,783.08
SALE	12/11/09	373200AV	GEORGIA GULD CORP	9.0000		9.125			
50187	12/22/09	288318	LOGAN CIRCLE	1/15/17	110,000.00	100.75		110,825.00	1,544.40
SALE	12/09/09	382550AZ	GOODYEAR TIRE	10.5000		11.075			

46644	12/14/09	288318	LOGAN CIRCLE	5/15/16	215,000.00	110.62		237,843.75	28,458.11
SALE	12/08/09	38869PAD	GRAPHIC PACKA	9.5000		11.505			
45565	12/11/09	288318	LOGAN CIRCLE	8/15/13	475,000.00	103.50		491,625.00	44,694.17
SALE	12/22/09	420122AH	HAWKER BEECHCRAFT	9.7500		9.834			
42389	12/28/09	288318	LOGAN CIRCLE	4/01/17	225,000.00	59.750		134,437.50	-89,536.61
SALE	11/30/09	421924BC	HEALTHSOUTH CORPORATION	9.1331		9.155			
42086	12/01/09	288318	LOGAN CIRCLE	6/15/14	585,000.00	103.00		602,550.00	59,266.85
SALE	11/24/09	421924BG	HEALTHSOUTH CORP	8.1250		8.355			
49855	12/01/09	288318	LOGAN CIRCLE	2/15/20	175,000.00	98.500		172,375.00	134.50
SALE	12/07/09	422248AA	HEALTH NET INC	6.3750		10.884			
44821	12/10/09	288318	LOGAN CIRCLE	6/01/17	100,000.00	89.125		89,125.00	11,797.35
SALE	11/20/09	500605AC	KOPPERS INC	7.8750		8.125			
49857	12/01/09	288318	LOGAN CIRCLE	12/01/19	130,000.00	99.750		129,675.00	1,870.70

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	12/16/09	581241AA	MCJUNKING RED MAN CORP	9.5000		9.999			
50171	12/21/09	288318	LOGAN CIRCLE	12/15/16	325,000.00	97.750		317,687.50	705.25
SALE	12/04/09	58446VAE	MEDIACOM BROADBD LLC	8.5000		8.285			
48732	12/09/09	288318	LOGAN CIRCLE	10/15/15	300,000.00	100.00		300,000.00	-2,890.88
SALE	12/01/09	656533AC	NORSKE SKOGIND	7.1250		14.544			
42870	12/03/09	288318	LOGAN CIRCLE	10/15/33	100,000.00	52.000		52,000.00	1,247.56
SALE	12/11/09	67021BAB	NII CAPITAL CORP	8.8750		9.000			
50016	12/16/09	288318	LOGAN CIRCLE	12/15/19	390,000.00	99.250		387,075.00	247.24
SALE	12/10/09	72347QAD	PINNACLE FOODS FINANCE	10.6250		15.247			
42096	12/15/09	288318	LOGAN CIRCLE	4/01/17	350,000.00	105.00		367,500.00	87,435.83
SALE	12/11/09	747262AA	QVC INC	7.5000		7.750			
48666	12/17/09	288318	LOGAN CIRCLE	10/01/19	60,000.00	102.12		61,275.00	2,301.45
SALE	12/11/09	878742AJ	TECK RESOURCES LIMITED	9.7500		9.841			
48258	12/16/09	288318	LOGAN CIRCLE	5/15/14	400,000.00	114.25		457,000.00	58,341.91
SUBTOTAL FIXED SALES:					5,303,125.00			5,357,307.01	
TOTAL FUND SALES:					5,303,125.00			5,357,307.01	

END OF REPORT FOR: LOGAN CIRCLE

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POST ADVISORY (5164)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR	12/14/09	12557VAC	CIT GROUP INC	10.2500		9.587			
50127	12/17/09	288319	POST ADVISORY	5/01/15	750,000.00	102.75		770,625.00	
PUR	12/10/09	125581FX	CIT GROUP INC	7.0000		10.101			
50011	12/15/09	288319	POST ADVISORY	5/01/17	1,725,000.00	84.000		1,449,000.00	
PUR	12/08/09	126696AA	CW MEDIA HOLDINGS INC	13.5000		10.333			
49986	12/11/09	288319	POST ADVISORY	8/15/15	1,350,000.00	113.31		1,529,694.84	
PUR	12/21/09	18451QAA	CLEAR CHANNEL WORLDWIDE	9.2500		8.872			
50220	12/24/09	288319	POST ADVISORY	12/15/17	300,000.00	102.12		306,375.00	
PUR	12/18/09	18451QAB	CLEAR CHANNEL WORLDWIDE	9.2500		9.249			
50212	12/23/09	288319	POST ADVISORY	12/15/17	500,000.00	100.00		500,000.00	
PUR	11/25/09	284138AD	ELAN FIN PLC/ELAN FIN CP	4.4400		8.146			

48961	12/01/09	288319	POST ADVISORY	11/15/11	350,000.00	93.020		325,570.00
PUR	12/18/09	29276KAG	ENERGY XXI GULF COAST IN	16.0000		15.998		
49691	12/18/09	288319	POST ADVISORY	6/15/14	1,688.00	100.00		1,688.00
PUR	12/18/09	29276KAJ	ENERGY XXI GULF COAST IN	16.0000		15.998		
49690	12/18/09	288319	POST ADVISORY	6/15/14	1,100.00	100.00		1,100.00
PUR	12/14/09	37932JAB	GLOBAL CROSSING	12.0000		9.955		
48567	12/17/09	288319	POST ADVISORY	9/15/15	700,000.00	108.75		761,250.00
PUR	12/09/09	38239AAC	GOODMAN GLOBAL INC	13.5000		11.202		
50005	12/14/09	288319	POST ADVISORY	2/15/16	900,000.00	110.00		990,000.00
PUR	12/14/09	422248AA	HEALTH NET INC	6.3750		8.315		
48872	12/17/09	288319	POST ADVISORY	6/01/17	500,000.00	89.375		446,875.00
PUR	12/14/09	52989LAC	LIBBEY GLASS INC	7.4844		9.604		
50128	12/17/09	288319	POST ADVISORY	6/01/11	1,640,000.00	97.125		1,592,850.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	12/04/09	56845TAF	MARINER ENERGY INC	8.0000		9.006			
49938	12/09/09	288319	POST ADVISORY	5/15/17	450,000.00	94.625		425,812.50	
PUR	12/10/09	637004AA	NATIONAL MONEY M	10.3750		10.498			
50211	12/23/09	288319	POST ADVISORY	12/15/16	925,000.00	99.398		919,431.50	
PUR	12/11/09	637004AA	NATIONAL MONEY M	10.3750		10.170			
50211	12/23/09	288319	POST ADVISORY	12/15/16	525,000.00	101.00		530,250.00	
PUR	12/21/09	65409QAU	NIELSEN FINANCE	11.5000		8.975			
50221	12/24/09	288319	POST ADVISORY	5/01/16	700,000.00	112.00		784,000.00	
PUR	11/25/09	71742QAN	PHIBRO ANIMAL HEALTH COR	10.0000		9.167			
49861	12/01/09	288319	POST ADVISORY	8/01/13	500,000.00	102.52		512,600.00	
PUR	11/25/09	78375PAL	RYERSON INC	12.0000		11.573			
47808	12/01/09	288319	POST ADVISORY	11/01/15	225,000.00	101.77		228,982.50	
PUR	11/25/09	86184BAA	STONEMOR/CORNERSTN/OSIR	10.2500		10.481			
49811	12/01/09	288319	POST ADVISORY	12/01/17	300,000.00	98.770		296,310.00	
PUR	12/17/09	896215AE	TRIMAS CORP	9.7500		10.122			
50238	12/29/09	288319	POST ADVISORY	12/15/17	1,525,000.00	97.992		1,494,378.00	
PUR	12/16/09	91728CAD	US FOODSERVICE	10.2500		10.363			
50155	12/21/09	288319	POST ADVISORY	6/30/15	1,075,000.00	99.500		1,069,625.00	
PUR	12/18/09	91728CAD	US FOODSERVICE	10.2500		10.121			
50155	12/23/09	288319	POST ADVISORY	6/30/15	425,000.00	100.50		427,125.00	
PUR	11/25/09	98375YAW	XM SATELLITE RADIO INC	11.2500		9.215			
47580	12/01/09	288319	POST ADVISORY	6/15/13	425,000.00	106.02		450,585.00	
SUBTOTAL FIXED PURCHASES:					15,792,788.00			15,814,127.34	
TOTAL FUND PURCHASES:					15,792,788.00			15,814,127.34	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE	12/15/09	00165AAB	AMC ENTERTAINMENT	8.7500		9.124			
48370	12/18/09	288319	POST ADVISORY	6/01/19	1,050,000.00	102.25		1,073,625.00	48,211.25
SALE	12/16/09	00165AAB	AMC ENTERTAINMENT	8.7500		9.124			
48370	12/21/09	288319	POST ADVISORY	6/01/19	250,000.00	102.25		255,625.00	11,478.81
SALE	12/16/09	05454RAG	AXCAN INTERME	12.7500		15.158			
45907	12/21/09	288319	POST ADVISORY	3/01/16	10,000.00	111.25		11,125.00	2,076.60

SALE	12/16/09	085790AP	BERRY PLASTIC	5.8444	9.696				
45909	12/21/09	288319	POST ADVISORY	2/15/15	95,000.00	92.000		87,400.00	10,233.71
SALE	12/14/09	19242WAA	COGNIS GMBH	3.3200	8.815				
46759	12/17/09	288319	POST ADVISORY	9/15/13	1,275,000.00	92.750		1,182,562.50	170,092.97
SALE	12/14/09	247916AB	DENBURY RESOU	9.7500	11.251				
45933	12/17/09	288319	POST ADVISORY	3/01/16	45,000.00	106.00		47,700.00	5,673.27
SALE	12/14/09	24823UAF	DENBURY RESOU	7.5000	7.655				
45934	12/17/09	288319	POST ADVISORY	12/15/15	75,000.00	99.000		74,250.00	-197.46
SALE	12/15/09	421915AG	HCP INC	7.0720	9.284				
47243	12/18/09	288319	POST ADVISORY	6/08/15	500,000.00	104.25		521,250.00	67,895.67
SALE	12/16/09	45823VAE	INTELSAT CORP	9.2500	12.072				
47809	12/21/09	288319	POST ADVISORY	8/15/14	7,000.00	102.75		7,192.50	882.14
SALE	12/14/09	481087AC	VISANT CORP	7.6250	7.202				
48692	12/17/09	288319	POST ADVISORY	10/01/12	625,000.00	100.75		629,687.50	-1,783.68
SALE	12/09/09	51508LAF	LANDRY'S RESTAURANT INC	14.0000	13.999				
48120	12/14/09	288319	POST ADVISORY	8/15/11	1,800,000.00	100.41		1,807,470.00	7,470.00
SALE	12/16/09	591709AJ	METROPCS WIRELESS INC	9.2500	11.799				
48188	12/21/09	288319	POST ADVISORY	11/01/14	40,000.00	100.50		40,200.00	3,902.41

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	12/14/09	69073TAP	OWENS BROCKWAY	7.3750		7.966			
48371	12/17/09	288319	POST ADVISORY	5/15/16	1,000,000.00	103.25		1,032,500.00	61,808.39
SALE	11/25/09	827048AM	SILGAN HOLDINGS INC	7.2500		7.744			
49671	12/01/09	288319	POST ADVISORY	8/15/16	1,100,000.00	101.62		1,117,875.00	46,056.32
SALE	12/09/09	852060AJ	SPRINT CAPITAL CORP	7.6250		7.525			
48368	12/14/09	288319	POST ADVISORY	1/30/11	1,000,000.00	101.75		1,017,500.00	16,571.18
SALE	12/16/09	858119AJ	STEEL DYNAMIC	7.3750		9.068			
46032	12/21/09	288319	POST ADVISORY	11/01/12	90,000.00	103.62		93,262.50	7,043.48
SALE	12/14/09	88089PAG	TERRA CAPITAL INC	7.7500		7.964			
48991	12/17/09	288319	POST ADVISORY	11/01/19	1,450,000.00	109.25		1,584,125.00	155,242.85
SALE	12/24/09	896215AC	TRIMAS CORP	9.8750		14.135			
48693	12/29/09	288319	POST ADVISORY	6/15/12	400,000.00	102.02		408,100.00	42,559.72
SUBTOTAL FIXED SALES:					10,812,000.00			10,991,450.00	
TOTAL FUND SALES:					10,812,000.00			10,991,450.00	

END OF REPORT FOR: POST ADVISORY

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S T A T E O F N E W J E R S E Y
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF FIXED INCOME SECURITIES									
PUR	11/24/09	15080BAA	CEDC FIN CORP INTL INC	9.1250		9.250			
49864	12/02/09	288320	PIMCO	12/01/16	3,100,000.00	99.366		3,080,346.00	
PUR	12/21/09	18451QAA	CLEAR CHANNEL WORLDWIDE	9.2500		8.872			
50222	12/24/09	288320	PIMCO	12/15/17	200,000.00	102.12		204,250.00	
PUR	12/21/09	18451QAA	CLEAR CHANNEL WORLDWIDE	9.2500		8.982			
50222	12/24/09	288320	PIMCO	12/15/17	50,000.00	101.50		50,750.00	
PUR	12/18/09	18451QAB	CLEAR CHANNEL WORLDWIDE	9.2500		9.249			
50209	12/23/09	288320	PIMCO	12/15/17	500,000.00	100.00		500,000.00	

PUR 50210	12/16/09	66989LAA	NOVASEP HOLDING SAS	9.7500		10.248			
	12/23/09	288320	PIMCO	12/15/16	400,000.00	97.555		390,220.00	
SUBTOTAL FIXED PURCHASES:					4,250,000.00			4,225,566.00	
TOTAL FUND PURCHASES:					4,250,000.00			4,225,566.00	

SALES OF FIXED INCOME SECURITIES

SALE 46322	11/30/09	00103XAC	AES IRONWOOD LLC	8.8570		11.099			
129.82	12/02/09	288320	PIMCO	11/30/25	779.90	100.00		779.90	
SALE 48409	11/30/09	00103YAE	AES RED OAK LLC	8.5400		9.249			
133.25	12/01/09	288320	PIMCO	11/30/19	2,934.38	100.00		2,934.38	
SALE 43576	12/11/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		28.158			
80,875.25	12/16/09	288320	PIMCO	12/15/14	200,000.00	90.313		180,625.00	
SALE 43576	12/11/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		28.158			
40,437.62	12/16/09	288320	PIMCO	12/15/14	100,000.00	90.313		90,312.50	

5166 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 43576	12/14/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		28.158			
141,708.86	12/17/09	288320	PIMCO	12/15/14	350,000.00	90.375		316,312.50	
SUBTOTAL FIXED SALES:					653,714.28			590,964.28	

SALES OF STOCK AND OTHER EQUITIES

SALE 50229	12/28/09	12558180	CIT GROUP INC		730.00	28.839		21,052.29	-
62,500.64	12/31/09	288320	PIMCO						
SALE 50229	12/28/09	12558180	CIT GROUP INC		2,716.00	28.479		77,349.69	-
233,512.98	12/28/09	288320	PIMCO						
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,446.00	28.555		98,401.98	-
SUBTOTAL STOCK SALES:					3,446.00			98,401.98	-
TOTAL FUND SALES:					657,160.28			689,366.26	-

END OF REPORT FOR: PIMCO

5167 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/09 THROUGH 12/31/09

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 49831	12/04/09	007903AP	ADVANCED MICRO DEVICES	8.1250		8.651			
	12/09/09	288321	NOMURA	12/15/17	150,000.00	97.000		145,500.00	

PUR 49847	11/19/09 12/01/09	018606AK 288321	ALLIANCE HEALTH NOMURA	8.0000 12/01/16	800,000.00	8.250 98.690		789,520.00
PUR 50140	12/10/09 12/18/09	02406PAG 288321	AMERICAN AXLE NOMURA	9.2500 1/15/17	325,000.00	9.501 98.715		320,823.75
PUR 50140	12/10/09 12/18/09	02406PAG 288321	AMERICAN AXLE NOMURA	9.2500 1/15/17	100,000.00	9.029 101.12		101,125.00
PUR 49898	12/01/09 12/04/09	031652AQ 288321	AMKOR TECH INC NOMURA	7.7500 5/15/13	240,000.00	7.832 99.750		239,400.00
PUR 50207	12/16/09 12/23/09	03841XAA 288321	AQUILEX HDG/AQUILEX FIN NOMURA	11.1250 12/15/16	100,000.00	11.997 95.948		95,948.00
PUR 50207	12/16/09 12/23/09	03841XAA 288321	AQUILEX HDG/AQUILEX FIN NOMURA	11.1250 12/15/16	100,000.00	11.282 99.250		99,250.00
PUR 50129	12/10/09 12/17/09	120463AA 288321	BUMBLE BEE FOODS NOMURA	7.7500 12/15/15	250,000.00	8.001 98.823		247,057.50
PUR 50020	12/10/09 12/15/09	125581FT 288321	CIT GROUP INC NOMURA	7.0000 5/01/13	175,000.00	8.991 94.250		164,937.50
PUR 50020	12/10/09 12/15/09	125581FT 288321	CIT GROUP INC NOMURA	7.0000 5/01/13	150,000.00	9.081 94.000		141,000.00
PUR 50021	12/10/09 12/15/09	125581FU 288321	CIT GROUP INC NOMURA	7.0000 5/01/14	100,000.00	9.022 92.750		92,750.00
PUR 50022	12/10/09 12/15/09	125581FX 288321	CIT GROUP INC NOMURA	7.0000 5/01/17	50,000.00	9.887 85.000		42,500.00

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 50022	12/10/09 12/15/09	125581FX 288321	CIT GROUP INC NOMURA	7.0000 5/01/17	150,000.00	9.887 85.000		127,500.00	
PUR 50022	12/10/09 12/15/09	125581FX 288321	CIT GROUP INC NOMURA	7.0000 5/01/17	150,000.00	9.914 84.875		127,312.50	
PUR 50022	12/11/09 12/16/09	125581FX 288321	CIT GROUP INC NOMURA	7.0000 5/01/17	175,000.00	9.263 88.000		154,000.00	
PUR 49881	11/18/09 12/03/09	146900AF 288321	CASCADES INC NOMURA	7.7500 12/15/17	425,000.00	8.000 98.534		418,769.50	
PUR 42276	12/17/09 12/22/09	21036PAG 288321	CONSTELLATION BRANDS NOMURA	8.3750 12/15/14	75,000.00	6.785 106.62		79,968.75	
PUR 49899	12/01/09 12/04/09	210805DL 288321	CONTINENTAL AIRLIN NOMURA	7.0330 6/15/11	58,064.83	11.029 94.500		54,871.27	
PUR 47515	11/30/09 12/03/09	228188AB 288321	CROWN AMERICAS NOMURA	7.6250 11/15/13	285,000.00	6.890 102.50		292,125.00	
PUR 50009	12/04/09 12/14/09	29667WAA 288321	ESSAR STEEL ALGOMA INC NOMURA	9.3750 3/15/15	150,000.00	9.736 98.514		147,770.64	
PUR 50008	12/07/09 12/14/09	345397VM 288321	FORD MOTOR CREDIT CO LLC NOMURA	8.1250 1/15/20	100,000.00	8.403 98.125		98,125.00	
PUR 50008	12/07/09 12/14/09	345397VM 288321	FORD MOTOR CREDIT CO LLC NOMURA	8.1250 1/15/20	100,000.00	8.421 98.000		98,000.00	
PUR 50008	12/07/09 12/14/09	345397VM 288321	FORD MOTOR CREDIT CO LLC NOMURA	8.1250 1/15/20	275,000.00	8.376 98.304		270,336.00	
PUR 49665	11/30/09 12/03/09	370290AD 288321	GENERAL MARITIME CORP NOMURA	12.0000 11/15/17	125,000.00	11.605 102.00		127,500.00	
PUR 50185	12/11/09 12/22/09	373200AV 288321	GEORGIA GULD CORP NOMURA	9.0000 1/15/17	200,000.00	9.125 99.346		198,692.00	

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 43874	11/25/09 12/01/09	767754BT 288321	RITE AID CORP NOMURA	9.5000 6/15/17	100,000.00	13.116 83.000		83,000.00	
PUR 49852	11/23/09 12/01/09	794093AE 288321	SALEM COMMUNICATIONS NOMURA	9.6250 12/15/16	175,000.00	9.750 99.365		173,888.75	
PUR 49852	11/24/09 12/01/09	794093AE 288321	SALEM COMMUNICATIONS NOMURA	9.6250 12/15/16	225,000.00	9.182 102.25		230,062.50	
PUR 50046	12/09/09 12/16/09	80007PAK 288321	SANDRIDGE ENERGY NOMURA	8.7500 1/15/20	375,000.00	9.001 98.349		368,808.75	
PUR 47924	12/10/09 12/15/09	880349AH 288321	TENNECO AUTOMOTIVE NOMURA	8.6250 11/15/14	200,000.00	8.245 101.50		203,000.00	
PUR 44603	12/21/09 12/24/09	880779AU 288321	TEREX CORP NOMURA	8.0000 11/15/17	50,000.00	8.663 96.250		48,125.00	
PUR 44603	12/21/09 12/24/09	880779AU 288321	TEREX CORP NOMURA	8.0000 11/15/17	50,000.00	8.709 96.000		48,000.00	
PUR 44603	12/21/09 12/24/09	880779AU 288321	TEREX CORP NOMURA	8.0000 11/15/17	50,000.00	8.709 96.000		48,000.00	
PUR 49770	12/11/09 12/16/09	89236MAA 288321	TOYS R US PROP NOMURA	8.5000 12/01/17	100,000.00	8.325 101.00		101,000.00	
PUR 49770	12/11/09 12/16/09	89236MAA 288321	TOYS R US PROP NOMURA	8.5000 12/01/17	100,000.00	8.325 101.00		101,000.00	
PUR 50242	12/17/09 12/29/09	896215AE 288321	TRIMAS CORP NOMURA	9.7500 12/15/17	150,000.00	10.122 97.992		146,988.00	
PUR 50186	12/17/09 12/22/09	91081QAA 288321	UNITED MARITIME LLC/CORP NOMURA	11.7500 6/15/15	275,000.00	11.748 100.00		275,000.00	
PUR 49584	12/03/09 12/08/09	913405AD 288321	UNIV CITY DEVEL NOMURA	8.7500 11/15/15	300,000.00	9.277 97.625		292,875.00	
SUBTOTAL FIXED PURCHASES:					13,513,064.83			12,967,358.16	
TOTAL FUND PURCHASES:					13,513,064.83			12,967,358.16	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF FIXED INCOME SECURITIES									
SALE 49661	12/07/09 12/10/09	12489LAE 288321	CB RICHARD ELLIS SERVICE NOMURA	11.6250 6/15/17	225,000.00	12.249 111.18		250,171.88	31,952.87
SALE 42002	12/04/09 12/09/09	12543DAF 288321	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	625,000.00	9.334 103.75		648,437.50	35,833.68
SALE 46640	12/08/09 12/09/09	125581BF 288321	CIT GROUP INC NOMURA	5.8000 7/28/11	225,000.00	22.863 75.500		169,875.00	-4,970.87
SALE 48667	12/08/09 12/09/09	12560PCL 288321	CIT GROUP INC NOMURA	6.8800 11/01/10	300,000.00	19.529 76.000		228,000.00	-25,945.84
SALE 42196	12/02/09 12/03/09	146900AC 288321	CASCADES INC NOMURA	7.2500 2/15/13	250,000.00	11.769 102.00		255,000.00	34,478.67
SALE 49808	12/09/09 12/14/09	18911MAB 288321	CLOUD PEAK ENERGY RES/FIN NOMURA	8.5000 12/15/19	225,000.00	8.625 100.75		226,687.50	3,552.33
SALE 48825	12/15/09 12/18/09	205768AG 288321	COMSTOCK RES INC NOMURA	8.3750 10/15/17	225,000.00	8.618 101.75		228,937.50	7,051.19
SALE 49899 126.74	12/15/09 12/15/09	210805DL 288321	CONTINENTAL AIRLIN NOMURA	7.0330 6/15/11	2,304.36	11.029 100.00		2,304.36	
SALE 47449	12/01/09 12/04/09	346091AZ 288321	FOREST OIL CORP NOMURA	7.2500 6/15/19	190,000.00	12.303 97.500		185,250.00	48,288.83
SALE 42199	12/08/09 12/15/09	35687MAM 288321	FREESCALE SEMICONDUCTOR NOMURA	8.8750 12/15/14	525,000.00	13.142 90.000		472,500.00	27,761.81
SALE	12/15/09	404119BA	HCA INC	10.3750		11.350			

43021 38.17	12/18/09	288321	NOMURA	11/15/16	297.00	108.24		321.50	
SALE 45096	12/15/09 12/18/09	44108EBA 288321	HOST MARRIOTT LP NOMURA	6.7500 6/01/16		13.911 97.750		48,875.00	13,810.80

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46642	11/30/09 12/03/09	460146CD 288321	INTL PAPER CO NOMURA	9.3750 5/15/19	1,325,000.00	9.449 123.80		1,640,350.00	321,546.95
SALE 46642	12/08/09 12/11/09	460146CD 288321	INTL PAPER CO NOMURA	9.3750 5/15/19	375,000.00	9.449 124.62		467,343.75	94,108.64
SALE 46484	12/16/09 12/21/09	552953BB 288321	MGM MIRAGE INC NOMURA	7.6250 1/15/17	525,000.00	15.340 78.000		409,500.00	55,706.57
SALE 42350	12/10/09 12/15/09	60467PAQ 288321	MIRANT AMERICAS GENR NOMURA	8.5000 10/01/21	250,000.00	10.460 93.000		232,500.00	15,340.69
SALE 42350	12/11/09 12/16/09	60467PAQ 288321	MIRANT AMERICAS GENR NOMURA	8.5000 10/01/21	700,000.00	10.460 93.125		651,875.00	43,818.52
SALE 42289	12/09/09 12/09/09	62941FAG 288321	NTL CABLE NOMURA	8.7500 4/15/14	296,000.00	10.213 104.37		308,950.00	27,924.06
SALE 46551	12/28/09 12/28/09	629855AE 288321	NALCO COMPANY NOMURA	7.7500 11/15/11	174,000.00	7.638 100.00		174,000.00	-313.38
SALE 49019	11/30/09 12/03/09	63934EAM 288321	NAVISTAR INTL NOMURA	8.2500 11/01/21	100,000.00	8.530 98.375		98,375.00	458.81
SALE 42461	12/18/09 12/21/09	656559BG 288321	NORTEK INC NOMURA	8.5000 9/01/14	50,000.00	20.285 78.000		39,000.00	6,344.87
SALE 46481	12/18/09 12/23/09	708130AC 288321	JC PENNEY CORP NOMURA	6.3750 10/15/36	225,000.00	8.955 88.500		199,125.00	32,799.81
SALE 43874	12/09/09 12/14/09	767754BT 288321	RITE AID CORP NOMURA	9.5000 6/15/17	600,000.00	16.778 84.250		505,500.00	88,060.92
SALE 46663	11/30/09 12/03/09	767754BV 288321	RITE AID CORP NOMURA	10.3750 7/15/16	375,000.00	10.641 102.37		383,906.25	13,641.65
SALE 46663	12/01/09 12/04/09	767754BV 288321	RITE AID CORP NOMURA	10.3750 7/15/16	300,000.00	10.641 103.25		309,750.00	13,536.03

S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S
D U R I N G T H E P E R I O D 1 2 / 0 1 / 0 9 T H R O U G H 1 2 / 3 1 / 0 9

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NOMURA (5167) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 42016	12/01/09 12/04/09	80007PAC 288321	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	125,000.00	8.167 96.625		120,781.25	-2,954.98
SALE 42016	12/01/09 12/04/09	80007PAC 288321	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	100,000.00	8.167 96.500		96,500.00	-2,488.99
SALE 42016	12/01/09 12/04/09	80007PAC 288321	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	100,000.00	8.167 96.750		96,750.00	-2,238.99
SALE 50046	12/09/09 12/16/09	80007PAK 288321	SANDRIDGE ENERGY NOMURA	8.7500 1/15/20	100,000.00	9.001 98.750		98,750.00	401.00
SALE 50046	12/09/09 12/16/09	80007PAK 288321	SANDRIDGE ENERGY NOMURA	8.7500 1/15/20	100,000.00	9.001 98.750		98,750.00	401.00
SALE 42400	12/17/09 12/22/09	834260AB 288321	SOLO CUP CO NOMURA	8.5000 2/15/14	125,000.00	15.183 98.000		122,500.00	22,572.44
SALE 48734	12/17/09 12/22/09	85205TAA 288321	SPIRIT AEROSYSTEMS INC NOMURA	7.5000 10/01/17	125,000.00	7.875 99.750		124,687.50	2,397.44
SALE 47830	12/15/09 12/18/09	882330AH 288321	TEXAS COMPETITIVE NOMURA	11.2500 11/01/16	4,753.00	11.250 66.000		3,136.98	-1,616.02
SALE 46914	12/16/09 12/28/09	9TERM0FF 288457	GREEKTOWN HOLDINGS NOMURA		50,000.00	27.509 102.00		51,000.00	27,507.21

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928,932.63	SUBTOTAL FIXED SALES:	8,967,354.36	8,949,390.97	
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928,932.63	TOTAL FUND SALES:	8,967,354.36	8,949,390.97	

END OF REPORT FOR: NOMURA