

4300

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/09 THROUGH 4/30/09

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 32424	4/23/09 4/28/09	00206R10 422519	AT&T INC. JP MORGAN		20,000.00	25.360	13.04 800.00	506,394.96	-148,099.38
SALE 20798	4/23/09 4/28/09	03741110 422519	APACHE CORP. JP MORGAN		9,240.00	66.673	15.84 369.60	615,674.00	434,874.00
SALE 31172 327,576.03	4/23/09 4/28/09	16389310 422519	CHEMTURA CORP. INSTINET (PORTAL)		13,339.00	.043	.02 66.70	508.19	-
SALE 14802 135,567.62	4/23/09 4/28/09	53932010 422519	LIZ CLAIBORNE, INC. JP MORGAN		10,000.00	3.818	.99 400.00	37,783.01	-
SALE 45498	4/23/09 4/28/09	H5833N10 422519	NOBLE CORP JP MORGAN		<u>10,000.00</u>	27.597	7.10 <u>400.00</u>	<u>275,558.90</u>	<u>-79,746.10</u>
256,115.13			SUBTOTAL STOCK SALES:		62,579.00		36.99	1,435,919.06	-
							<u>2,036.30</u>		
256,115.13			TOTAL FUND SALES:		62,579.00		36.99	1,435,919.06	-
							2,036.30		

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 4/01/09 THROUGH 4/30/09

DCP SMALL CAP. (EQUITY) (4302)

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<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 41751	4/01/09 4/06/09	00507V10 422451	ACTIVISION BLIZZARD INC. CREDIT SUISSE SEC (USA) LLC		20,000.00	10.527	1.18 600.00	209,938.82	194,324.42
SALE 06591	4/01/09 4/06/09	05849810 422451	BALL CORP. DEUTSCHE BANK AG (DOMESTIC)		5,000.00	43.903	1.23 200.00	219,311.27	171,456.52
SALE 23846	4/01/09 4/06/09	17296710 422451	CITIGROUP INC. DEUTSCHE BANK AG (DOMESTIC)		9,163.00	2.650	.14 366.52	23,915.29	-164,042.92
SALE 15962	4/01/09 4/06/09	41387510 422451	HARRIS CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	29.155	1.64 400.00	291,145.36	126,904.74
SALE 20183	4/01/09 4/06/09	74762E10 422451	QUANTA SERVICES INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	21.351	1.20 400.00	213,111.80	104,656.60
433,299.36			SUBTOTAL STOCK SALES:		54,163.00		5.39	957,422.54	
							<u>1,966.52</u>		
433,299.36			TOTAL FUND SALES:		54,163.00		5.39	957,422.54	
							1,966.52		

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

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STATE OF NEW JERSEY
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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 43433	3/27/09 4/01/09	00282410 422437	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP		3,000.00	46.182	45.00	138,591.00	
PUR 43433	3/30/09 4/02/09	00282410 422441	ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP		1,000.00	47.130	15.00	47,145.00	
PUR 43433	4/02/09 4/07/09	00282410 422454	ABBOTT LABORATORIES DEUTSCHE BANK AG (DOMESTIC)		1,000.00	45.677	30.00	45,707.00	
PUR 43433	4/03/09 4/08/09	00282410 422462	ABBOTT LABORATORIES DEUTSCHE BANK AG (DOMESTIC)		1,000.00	45.850	30.00	45,880.00	
PUR 43433	4/17/09 4/22/09	00282410 422500	ABBOTT LABORATORIES DEUTSCHE BANK AG (DOMESTIC)		3,000.00	43.320	90.00	130,050.00	
PUR 44933	4/24/09 4/29/09	00817Y10 422522	AETNA INC JP MORGAN		2,000.00	23.500	60.00	47,060.00	
PUR 45462	4/02/09 4/07/09	00950H10 422454	AIRSPAN NETWORKS INC CREDIT SUISSE SEC (AES)		1,000,000.00	.089	5,000.00	94,400.00	
PUR 45462	4/03/09 4/08/09	00950H10 422462	AIRSPAN NETWORKS INC CREDIT SUISSE SEC (AES)		200,000.00	.100	1,000.00	21,060.00	
PUR 45462	4/09/09 4/15/09	00950H10 422479	AIRSPAN NETWORKS INC CREDIT SUISSE SEC (AES)		100,000.00	.094	500.00	9,930.00	
PUR 45462	4/09/09 4/15/09	00950H10 422479	AIRSPAN NETWORKS INC CREDIT SUISSE SEC (AES)		100,000.00	.099	500.00	10,440.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	.097	1,000.00	20,370.00	
PUR 45462	4/15/09 4/20/09	00950H10 422492	AIRSPAN NETWORKS INC CREDIT SUISSE SEC (AES)		100,000.00	.085	500.00	9,000.00	

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PUR 36840	3/31/09 4/03/09	01964550 422445	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		10,000.00	1.907	100.00	19,172.00	
PUR 36840	4/17/09 4/22/09	01964550 422500	ALLIS-CHALMERS ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	2.230	600.00	45,208.00	
PUR 44642	4/06/09 4/09/09	04033V20 422466	ARIBA, INC. CREDIT SUISSE SEC (AES)		14,000.00	8.519	140.00	119,400.40	
PUR 44642	4/08/09 4/14/09	04033V20 422474	ARIBA, INC. CREDIT SUISSE SEC (AES)		4,000.00	8.570	40.00	34,320.00	
PUR 44642	4/16/09 4/21/09	04033V20 422496	ARIBA, INC. CREDIT SUISSE SEC (AES)		6,000.00	8.868	60.00	53,265.00	
PUR 38630	3/27/09 4/01/09	04622410 422437	ASTEC INDUSTRIES INC. MERRIMAN/OTC		1,000.00	27.938	15.00	27,953.30	
PUR 44930	3/27/09 4/01/09	04685W10 422437	ATHENAHEALTH INC MERRIMAN/OTC		2,000.00	24.789	30.00	49,607.00	
PUR 44930	3/30/09 4/02/09	04685W10 422441	ATHENAHEALTH INC KEYBANC CAPITAL MKTS INC		1,000.00	24.550	15.00	24,565.00	
PUR 44327	4/01/09 4/06/09	04951310 422449	ATMEL CORP. CREDIT SUISSE SEC (AES)		10,000.00	3.590	100.00	36,000.00	
PUR 43168	3/27/09 4/01/09	05348W30 422437	AVANEX CORP. ITG (CHANNEL)		4,949.00	1.815	49.49	9,032.91	
PUR 43168	3/30/09 4/02/09	05348W30 422441	AVANEX CORP. INSTINET (PORTAL)		5,051.00	1.704	35.36	8,644.28	
PUR 43168	3/30/09 4/02/09	05348W30 422441	AVANEX CORP. ITG (CHANNEL)		10,000.00	1.715	100.00	17,252.00	
PUR 43168	4/01/09 4/06/09	05348W30 422449	AVANEX CORP. CREDIT SUISSE SEC (AES)		10,000.00	1.780	100.00	17,900.00	

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PUR 37926	3/27/09 4/01/09	05714910 422437	BAKER (MICHAEL) CORP WILLIAMS CAPITAL GROUP		1,000.00	27.366	15.00	27,381.00	
PUR 43914	3/27/09 4/01/09	05722410 422437	BAKER HUGHES INCORPORATED STURDIVANT/EXECUTION		2,000.00	31.470	30.00	62,970.00	
PUR 43914	4/01/09 4/06/09	05722410 422449	BAKER HUGHES INCORPORATED DEUTSCHE BANK AG (DOMESTIC)		1,000.00	27.840	30.00	27,870.00	
PUR 45201	4/21/09 4/24/09	06050510 422510	BANK OF AMERICA CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	7.230	300.00	72,600.00	
PUR 40773	4/24/09 4/29/09	06212810 422522	BANK OF FLORIDA CORP. UBS WARBURG LLC		2,000.00	3.540	60.00	7,140.00	
PUR 40773	4/24/09 4/29/09	06212810 422522	BANK OF FLORIDA CORP. UBS WARBURG LLC		2,000.00	3.609	60.00	7,277.60	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	3.574	120.00	14,417.60	
PUR 44006	4/24/09 4/29/09	06405810 422522	BANK OF NEW YORK MELLON COR JP MORGAN		3,000.00	27.090	90.00	81,360.00	
PUR 45493	4/06/09 4/09/09	09367920 422466	BLOCKBUSTER INC CL B INSTINET (DOMESTIC)		100,000.00	.487	500.00	49,220.00	
PUR 45493	4/07/09 4/13/09	09367920 422470	BLOCKBUSTER INC CL B INSTINET (DOMESTIC)		100,000.00	.440	500.00	44,540.00	
PUR 45493	4/08/09 4/14/09	09367920 422474	BLOCKBUSTER INC CL B INSTINET (DOMESTIC)		100,000.00	.441	500.00	44,570.00	
PUR 45493	4/09/09 4/15/09	09367920 422479	BLOCKBUSTER INC CL B INSTINET (DOMESTIC)		50,000.00	.451	250.00	22,785.00	

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PUR 45493	4/13/09 4/16/09	09367920 422483	BLOCKBUSTER INC CL B DEUTSCHE BANK AG (DOMESTIC)		50,000.00	.434	500.00	22,200.00	
PUR 45493	4/21/09 4/24/09	09367920 422510	BLOCKBUSTER INC CL B JP MORGAN		10,000.00	.428	100.00	4,376.00	
PUR 37974	4/03/09 4/08/09	11012210 422462	BRISTOL-MYERS SQUIBB CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	20.720	30.00	20,750.00	
PUR 37974	4/06/09 4/09/09	11012210 422466	BRISTOL-MYERS SQUIBB CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	20.610	60.00	41,280.00	
PUR 37974	4/09/09 4/15/09	11012210 422479	BRISTOL-MYERS SQUIBB CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	20.120	60.00	40,299.00	
PUR 46460	4/09/09 4/15/09	12526910 422479	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		6,000.00	72.079	240.00	432,711.00	
PUR 46460	4/13/09 4/16/09	12526910 422483	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	72.374	80.00	144,828.20	
PUR 46460	4/20/09 4/23/09	12526910 422504	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	67.375	60.00	134,809.00	
PUR 45437	4/01/09 4/06/09	15102010 422449	CELGENE CORP CREDIT SUISSE SEC (AES)		2,000.00	38.794	20.00	77,608.20	
PUR 45437	4/01/09 4/06/09	15102010 422449	CELGENE CORP CREDIT SUISSE SEC (AES)		13,000.00	38.491	130.00	500,507.80	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					15,000.00	38.531	150.00	578,116.00	
PUR 23375	3/27/09 4/01/09	17275R10 422437	CISCO SYSTEMS INC ITG (CHANNEL)		26,000.00	17.079	390.00	444,438.80	

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PUR 23375	4/06/09 4/09/09	17275R10 422466	CISCO SYSTEMS INC CREDIT SUISSE SEC (AES)		2,000.00	17.310	20.00	34,640.00	
PUR 43007	3/31/09 4/03/09	19210810 422445	COEUR D'ALENE MINES CORP WILLIAMS CAPITAL GROUP		20,000.00	.916	200.00	18,526.00	
PUR 37805	4/13/09 4/16/09	20825C10 422483	CONOCOPHILLIPS DEUTSCHE BANK AG (DOMESTIC)		2,000.00	39.690	60.00	79,440.00	
PUR 46188	4/17/09 4/22/09	23582520 422500	DANA HOLDING CORP INSTINET (DOMESTIC)		200,000.00	.834	1,000.00	167,800.00	
PUR 46188	4/20/09 4/23/09	23582520 422504	DANA HOLDING CORP INSTINET (DOMESTIC)		40,000.00	.783	200.00	31,520.00	
PUR 46188	4/21/09 4/24/09	23582520 422510	DANA HOLDING CORP INSTINET (DOMESTIC)		40,000.00	.761	200.00	30,624.00	
PUR 46188	4/24/09 4/29/09	23582520 422522	DANA HOLDING CORP INSTINET (DOMESTIC)		20,000.00	.720	100.00	14,498.00	
PUR 45386	3/27/09 4/01/09	23767P10 422437	DATA DOMAIN INC ITG (CHANNEL)		30,000.00	13.354	450.00	401,082.00	
PUR 45386	3/30/09 4/02/09	23767P10 422441	DATA DOMAIN INC INSTINET (PORTAL)		10,000.00	12.851	70.00	128,577.00	
PUR 45386	4/01/09 4/06/09	23767P10 422449	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		2,000.00	12.232	20.00	24,484.00	
PUR 45386	4/01/09 4/06/09	23767P10 422449	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		2,000.00	12.470	20.00	24,960.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	12.351	40.00	49,444.00	

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PUR 45386	4/02/09 4/07/09	23767P10 422454	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		2,000.00	12.645	20.00	25,310.00	
PUR 45469	4/03/09 4/08/09	26864810 422462	EMC CORP/MASS SANFORD BERNSTEIN & CO.		30,000.00	12.446	1,200.00	374,574.00	
PUR 45469	4/06/09 4/09/09	26864810 422466	EMC CORP/MASS DEUTSCHE BANK AG (DOMESTIC)		10,000.00	12.347	300.00	123,774.00	
PUR 45469	4/07/09 4/13/09	26864810 422470	EMC CORP/MASS DEUTSCHE BANK AG (DOMESTIC)		10,000.00	12.048	300.00	120,775.00	
PUR 45469	4/24/09 4/29/09	26864810 422522	EMC CORP/MASS JP MORGAN		4,000.00	11.850	120.00	47,520.00	
PUR 37233	4/06/09 4/09/09	29363910 422466	ENTERCOM COMMUNICATIONS COR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	1.260	100.00	12,699.00	
PUR 37233	4/20/09 4/23/09	29363910 422504	ENTERCOM COMMUNICATIONS COR DEUTSCHE BANK AG (DOMESTIC)		10,000.00	1.378	300.00	14,075.00	
PUR 43302	3/30/09 4/02/09	29380T10 422441	ENTERTAINMENT PROPERTIES TR WILLIAMS CAPITAL GROUP		10,000.00	15.491	150.00	155,061.00	
PUR 15201	4/13/09 4/16/09	30231G10 422483	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	68.334	80.00	136,747.20	
PUR 15201	4/16/09 4/21/09	30231G10 422496	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	67.800	40.00	67,839.60	
PUR 15201	4/17/09 4/22/09	30231G10 422500	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	68.060	90.00	204,270.00	

PUR 15201	4/20/09 4/23/09	30231G10 422504	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	65.350	60.00	130,760.00
PUR 45368	3/27/09 4/01/09	31314830 422437	FEDERAL AGRIC MTG CORP-CL C WILLIAMS CAPITAL GROUP		10,000.00	2.764	150.00	27,785.00

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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 45368	3/30/09 4/02/09	31314830 422441	FEDERAL AGRIC MTG CORP-CL C WILLIAMS CAPITAL GROUP		10,000.00	2.672	150.00	26,867.00	
PUR 45368	4/01/09 4/06/09	31314830 422449	FEDERAL AGRIC MTG CORP-CL C DEUTSCHE BANK AG (DOMESTIC)		10,000.00	2.780	300.00	28,104.00	
PUR 45368	4/02/09 4/07/09	31314830 422454	FEDERAL AGRIC MTG CORP-CL C DEUTSCHE BANK AG (DOMESTIC)		10,000.00	3.031	300.00	30,614.00	
PUR 45368	4/06/09 4/09/09	31314830 422466	FEDERAL AGRIC MTG CORP-CL C DEUTSCHE BANK AG (DOMESTIC)		10,000.00	2.772	300.00	28,020.00	
PUR 45368	4/09/09 4/15/09	31314830 422479	FEDERAL AGRIC MTG CORP-CL C DEUTSCHE BANK AG (DOMESTIC)		10,000.00	2.920	300.00	29,501.00	
PUR 45218	3/27/09 4/01/09	36159R10 422437	GEO GROUP INC/THE STURDIVANT/EXECUTION		2,000.00	13.994	30.00	28,018.80	
PUR 45218	4/03/09 4/08/09	36159R10 422462	GEO GROUP INC/THE DEUTSCHE BANK AG (DOMESTIC)		2,000.00	13.961	60.00	27,981.00	
PUR 46066	4/07/09 4/13/09	36955010 422470	GENL DYNAMICS DEUTSCHE BANK AG (DOMESTIC)		8,000.00	44.951	240.00	359,848.00	
PUR 46066	4/08/09 4/14/09	36955010 422474	GENL DYNAMICS DEUTSCHE BANK AG (DOMESTIC)		4,000.00	43.810	120.00	175,360.00	
PUR 46066	4/09/09 4/15/09	36955010 422479	GENL DYNAMICS DEUTSCHE BANK AG (DOMESTIC)		3,000.00	44.543	90.00	133,719.90	
PUR 46066	4/13/09 4/16/09	36955010 422483	GENL DYNAMICS DEUTSCHE BANK AG (DOMESTIC)		1,000.00	43.817	30.00	43,847.00	
PUR 12731	4/09/09 4/15/09	36960410 422479	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	11.200	120.00	44,920.00	
PUR 12731	4/20/09 4/23/09	36960410 422504	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	11.380	120.00	45,640.00	

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PUR 46116	4/14/09 4/17/09	38141G10 422487	GOLDMAN SACHS GROUP INC JP MORGAN		6,000.00	122.83	240.00	737,249.40	
PUR 46116	4/15/09 4/20/09	38141G10 422492	GOLDMAN SACHS GROUP INC DEUTSCHE BANK AG (DOMESTIC)		1,000.00	119.00	30.00	119,030.00	
PUR 33645	4/02/09 4/07/09	38259P50 422454	GOOGLE INC. CREDIT SUISSE SEC (AES)		500.00	364.17	5.00	182,091.00	
PUR 33645	4/17/09 4/22/09	38259P50 422500	GOOGLE INC. CREDIT SUISSE SEC (AES)		200.00	386.20	2.00	77,242.00	
PUR 44598	4/06/09 4/09/09	43146610 422466	HILL INTERNATIONAL INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	3.148	300.00	31,778.00	
PUR 45198	3/27/09 4/01/09	45920010 422437	INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION		1,000.00	93.594	15.00	93,609.00	
PUR 45198	3/27/09 4/01/09	45920010 422437	INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION		1,000.00	94.014	15.00	94,028.80	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	93.804	30.00	187,637.80	

PUR 45198	3/27/09 4/01/09	45920010 422437	INTL BUSINESS MACHINES CORP WILLIAMS CAPITAL GROUP		4,000.00	94.950	60.00	379,860.00	
PUR 45198	4/09/09 4/15/09	45920010 422479	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	101.12	30.00	101,154.10	
PUR 46068	4/08/09 4/14/09	46033520 422474	INTL SPEEDWAY-A CREDIT SUISSE SEC (AES)		16,000.00	18.974	160.00	303,740.80	
PUR 45490	4/06/09 4/09/09	46428773 422466	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		8,000.00	28.244	240.00	226,192.80	

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PUR 45490	4/06/09 4/09/09	46428773 422466	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	28.521	400.00	285,610.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					18,000.00	28.398	640.00	511,802.80	
PUR 45490	4/07/09 4/13/09	46428773 422470	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		1,000.00	27.090	30.00	27,120.00	
PUR 45490	4/07/09 4/13/09	46428773 422470	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		2,000.00	28.106	60.00	56,272.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	27.767	90.00	83,392.00	
PUR 45490	4/08/09 4/14/09	46428773 422474	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		2,000.00	26.980	60.00	54,020.00	
PUR 45490	4/09/09 4/15/09	46428773 422479	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		4,000.00	28.400	120.00	113,720.00	
PUR 45490	4/15/09 4/20/09	46428773 422492	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		1,000.00	28.210	30.00	28,240.00	
PUR 45490	4/20/09 4/23/09	46428773 422504	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)		1,000.00	29.340	30.00	29,370.00	
PUR 45112	4/20/09 4/23/09	46428777 422504	ISHARES DJ US FINANCIAL SER DEUTSCHE BANK AG (DOMESTIC)		1,000.00	38.910	30.00	38,940.00	
PUR 46080	4/09/09 4/15/09	46612K10 422479	JDA SOFTWARE CREDIT SUISSE SEC (AES)		6,700.00	12.000	67.00	80,469.01	
PUR 46080	4/09/09 4/15/09	46612K10 422479	JDA SOFTWARE CREDIT SUISSE SEC (AES)		20,000.00	11.481	200.00	229,824.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					26,700.00	11.611	267.00	310,293.01	

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PUR 28084	3/31/09 4/03/09	46625H10 422445	JP MORGAN CHASE & CO WILLIAMS CAPITAL GROUP		3,000.00	25.700	45.00	77,145.00	
PUR 18884	4/06/09 4/09/09	47816010 422466	JOHNSON & JOHNSON DEUTSCHE BANK AG (DOMESTIC)		2,000.00	52.220	60.00	104,499.00	
PUR 18884	4/24/09 4/29/09	47816010 422522	JOHNSON & JOHNSON JP MORGAN		2,000.00	50.970	60.00	102,000.00	
PUR 38561	4/03/09 4/08/09	48360030 422462	KANA SOFTWARE, INC. INSTINET (PORTAL)		10,000.00	.745	50.00	7,500.00	
PUR 25663	3/27/09 4/01/09	48517030 422437	KANSAS CITY SOUTHERN WILLIAMS CAPITAL GROUP		2,000.00	14.160	30.00	28,350.00	

PUR 25663	4/07/09 4/13/09	48517030 422470	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)	1,000.00	13.630	30.00	13,660.00
PUR 25663	4/08/09 4/14/09	48517030 422474	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)	2,000.00	13.500	60.00	27,060.00
PUR 45468	4/03/09 4/08/09	49446R10 422459	KIMCO REALTY CORP. MERRILL LYNCH (RESEARCH)	3,000.00	7.100		21,300.00
PUR 39623	4/07/09 4/13/09	50207910 422470	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)	2,000.00	7.397	20.00	14,814.60
PUR 39623	4/08/09 4/14/09	50207910 422474	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)	2,000.00	7.340	20.00	14,700.00
PUR 39623	4/16/09 4/21/09	50207910 422496	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)	6,000.00	6.249	60.00	37,556.40
PUR 39623	4/20/09 4/23/09	50207910 422504	LMI AEROSPACE INC. CREDIT SUISSE SEC (AES)	3,000.00	5.733	30.00	17,227.50
PUR 44247	4/03/09 4/08/09	52605730 422462	LENNAR CORP. CL B DEUTSCHE BANK AG (DOMESTIC)	4,000.00	5.615	120.00	22,579.20

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PUR 44247	4/06/09 4/09/09	52605730 422466	LENNAR CORP. CL B DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.740	120.00	23,079.20	
PUR 44247	4/07/09 4/13/09	52605730 422470	LENNAR CORP. CL B DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.555	60.00	11,169.60	
PUR 44247	4/08/09 4/14/09	52605730 422474	LENNAR CORP. CL B DEUTSCHE BANK AG (DOMESTIC)		4,000.00	6.109	120.00	24,555.20	
PUR 44247	4/20/09 4/23/09	52605730 422504	LENNAR CORP. CL B DEUTSCHE BANK AG (DOMESTIC)		4,000.00	5.817	120.00	23,386.80	
PUR 44247	4/24/09 4/29/09	52605730 422522	LENNAR CORP. CL B JP MORGAN		4,000.00	8.128	120.00	32,632.40	
PUR 43435	4/21/09 4/24/09	53071M50 422510	LIBERTY MEDIA CORP. CREDIT SUISSE SEC (AES)		4,000.00	22.887	40.00	91,588.00	
PUR 44053	4/06/09 4/09/09	53245710 422466	LILLY (ELI) & CO. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	32.963	90.00	98,979.90	
PUR 46065	4/07/09 4/13/09	53418710 422470	LINCOLN NATIONAL CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	6.800	600.00	136,600.00	
PUR 46065	4/08/09 4/14/09	53418710 422474	LINCOLN NATIONAL CORP DEUTSCHE BANK AG (DOMESTIC)		15,000.00	9.070	450.00	136,500.00	
PUR 46065	4/16/09 4/21/09	53418710 422496	LINCOLN NATIONAL CORP DEUTSCHE BANK AG (DOMESTIC)		9,000.00	9.850	270.00	88,920.00	
PUR 46065	4/17/09 4/22/09	53418710 422500	LINCOLN NATIONAL CORP DEUTSCHE BANK AG (DOMESTIC)		3,000.00	9.750	90.00	29,340.00	
PUR 43432	3/27/09 4/01/09	53591920 422437	LIONS GATE ENTERTAINMENT CO STURDIVANT/EXECUTION		10,000.00	5.143	150.00	51,584.00	
PUR 43432	4/06/09 4/09/09	53591920 422466	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		3,000.00	5.152	90.00	15,546.90	

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PUR 43432	4/08/09 4/14/09	53591920 422474	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	5.062	300.00	50,922.00	
PUR 43432	4/20/09 4/23/09	53591920 422504	LIONS GATE ENTERTAINMENT CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.739	300.00	47,692.00	
PUR	4/21/09	53591920	LIONS GATE ENTERTAINMENT CO						

43432	4/24/09	422510	DEUTSCHE BANK AG (DOMESTIC)	8,000.00	4.678	240.00	37,664.80
PUR 43432	4/21/09 4/24/09	53591920 422510	LIONS GATE ENTERTAINMENT CO JP MORGAN	4,000.00	4.772	160.00	19,246.80
PUR 43432	4/22/09 4/27/09	53591920 422515	LIONS GATE ENTERTAINMENT CO JP MORGAN	10,000.00	4.830	400.00	48,701.00
PUR 43432	4/24/09 4/29/09	53591920 422522	LIONS GATE ENTERTAINMENT CO JP MORGAN	8,000.00	4.863	240.00	39,143.20
PUR 44745	4/03/09 4/08/09	58155Q10 422462	MCKESSON CORP. DEUTSCHE BANK AG (DOMESTIC)	1,000.00	35.025	30.00	35,055.00
PUR 44745	4/06/09 4/09/09	58155Q10 422466	MCKESSON CORP. DEUTSCHE BANK AG (DOMESTIC)	2,000.00	33.950	60.00	67,959.60
PUR 44745	4/20/09 4/23/09	58155Q10 422504	MCKESSON CORP. DEUTSCHE BANK AG (DOMESTIC)	2,000.00	35.640	60.00	71,340.00
PUR 38052	4/02/09 4/07/09	58497720 422454	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)	1,000.00	7.044	10.00	7,054.00
PUR 38052	4/14/09 4/17/09	58497720 422487	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)	1,000.00	6.123	10.00	6,133.00
PUR 38052	4/15/09 4/20/09	58497720 422492	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)	1,000.00	6.000	10.00	6,010.00
PUR 38052	4/17/09 4/22/09	58497720 422500	MEDTOX SCIENTIFIC INC. CREDIT SUISSE SEC (AES)	1,000.00	6.757	10.00	6,767.30

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PUR 12799	4/07/09 4/13/09	59491810 422470	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		20,000.00	18.904	200.00	378,274.00	
PUR 43940	4/07/09 4/13/09	60786L10 422470	MODUSLINK GLOBAL SOLUTIONS CREDIT SUISSE SEC (AES)		10,000.00	3.178	100.00	31,881.00	
PUR 43453	4/03/09 4/08/09	61166W10 422462	MONSANTO CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	79.190	80.00	158,460.00	
PUR 43453	4/06/09 4/09/09	61166W10 422466	MONSANTO CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	78.207	30.00	78,237.00	
PUR 43453	4/07/09 4/13/09	61166W10 422470	MONSANTO CO. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	77.679	30.00	77,709.00	
PUR 46286	4/24/09 4/29/09	61945A10 422522	MOSIAC CO JP MORGAN		10,000.00	40.729	300.00	407,585.00	
PUR 44439	3/27/09 4/01/09	62458M10 422437	MOVE INC. ITG (CHANNEL)		10,000.00	1.454	100.00	14,641.00	
PUR 44439	3/30/09 4/02/09	62458M10 422441	MOVE INC. KEYBANC CAPITAL MKTS INC		10,000.00	1.341	150.00	13,562.00	
PUR 43555	4/08/09 4/14/09	62937750 422474	NRG ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	18.680	60.00	37,420.00	
PUR 43555	4/09/09 4/15/09	62937750 422479	NRG ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.058	60.00	38,175.00	
PUR 43555	4/14/09 4/17/09	62937750 422487	NRG ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	18.310	60.00	36,680.00	
PUR 43555	4/17/09 4/22/09	62937750 422500	NRG ENERGY INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	18.110	60.00	36,280.00	
PUR 43555	4/22/09 4/27/09	62937750 422515	NRG ENERGY INC. JP MORGAN		2,000.00	17.465	80.00	35,009.00	

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PUR 43555	4/24/09 4/29/09	62937750 422522	NRG ENERGY INC. JP MORGAN		2,000.00	17.128	60.00	34,315.00
PUR 43579	4/02/09 4/07/09	62949110 422454	NYSE EURONEXT, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	19.747	60.00	39,554.80
PUR 44749	4/17/09 4/22/09	65584410 422500	NORFOLK SOUTHERN CORP. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	37.590	30.00	37,620.00
PUR 44749	4/22/09 4/27/09	65584410 422515	NORFOLK SOUTHERN CORP. JP MORGAN		2,000.00	35.519	80.00	71,118.60
PUR 46315	4/27/09 4/30/09	67000210 422526	NOVAVAX INC CREDIT SUISSE SEC (AES)		50,000.00	3.542	500.00	177,575.00
PUR 46204	4/20/09 4/23/09	68389X10 422504	ORACLE CORP BARCLAYS CAPITAL (DOMESTIC)		50,000.00	18.141	1,500.00	908,560.00
PUR 46204	4/21/09 4/24/09	68389X10 422510	ORACLE CORP CREDIT SUISSE SEC (AES)		6,000.00	18.791	60.00	112,806.00
PUR 45231	3/27/09 4/01/09	68668810 422437	ORMAT TECHNOLOGIES, INC. WILLIAMS CAPITAL GROUP		1,000.00	27.761	15.00	27,776.20
PUR 46288	4/24/09 4/29/09	72925110 422522	PLUM CREEK TIMBER CO INC SOLEIL SECURITIES CORP.		20,000.00	36.525	800.00	731,308.00
PUR 38456	3/27/09 4/01/09	74346Y10 422437	PROS HOLDINGS INC. STURDIVANT/EXECUTION		2,000.00	4.547	30.00	9,123.40
PUR 38456	4/02/09 4/07/09	74346Y10 422454	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	4.998	120.00	20,110.00
PUR 38456	4/06/09 4/09/09	74346Y10 422466	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	4.484	60.00	9,027.40
PUR 38456	4/07/09 4/13/09	74346Y10 422470	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	4.707	60.00	9,473.00

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PUR 38456	4/08/09 4/14/09	74346Y10 422474	PROS HOLDINGS INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	5.177	60.00	10,413.00	
PUR 45440	4/01/09 4/06/09	75007710 422449	RACKABLE SYS INC CREDIT SUISSE SEC (AES)		25,800.00	3.695	258.00	95,594.16	
PUR 42765	4/08/09 4/14/09	75190730 422474	RAMTRON INTERNATIONAL CORP. CREDIT SUISSE SEC (AES)		2,000.00	1.057	20.00	2,133.00	
PUR 43802	4/21/09 4/24/09	76041610 422510	REPUBLIC FIRST BANCORP INC. CREDIT SUISSE SEC (AES)		2,000.00	8.236	20.00	16,491.00	
PUR 43802	4/24/09 4/29/09	76041610 422522	REPUBLIC FIRST BANCORP INC. UBS WARBURG LLC		2,000.00	8.467	60.00	16,994.00	
PUR 36871	3/27/09 4/01/09	76171310 422437	REYNOLDS AMERICAN INC. STURDIVANT/EXECUTION		1,000.00	36.483	15.00	36,498.10	
PUR 42778	4/07/09 4/13/09	77938210 422470	ROWAN COMPANIES INC. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	12.623	120.00	50,612.00	
PUR 46103	4/13/09 4/16/09	78463510 422483	SPX CORP CITIGROUP/CITIBANK DOMESTIC		1,000.00	44.510	40.00	44,550.20	
PUR 46103	4/13/09 4/16/09	78463510 422483	SPX CORP DEUTSCHE BANK AG (DOMESTIC)		13,000.00	44.518	520.00	579,248.80	
PUR 46103	4/16/09 4/21/09	78463510 422496	SPX CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	41.650	60.00	83,360.00	
PUR 33134	4/07/09 4/13/09	79084910 422470	ST. JUDE MEDICAL INC. DEUTSCHE BANK AG (DOMESTIC)		1,000.00	33.670	30.00	33,700.00	
PUR 39690	3/31/09 4/03/09	80660510 422445	SCHERING-PLOUGH CORP. WILLIAMS CAPITAL GROUP		4,000.00	23.620	60.00	94,540.00	
PUR 39690	4/02/09 4/07/09	80660510 422454	SCHERING-PLOUGH CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	23.963	400.00	240,034.00	

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PUR 39690	4/08/09 4/14/09	80660510 422474	SCHERING-PLOUGH CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	23.250	300.00	232,800.00	
PUR 39690	4/17/09 4/22/09	80660510 422500	SCHERING-PLOUGH CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	23.613	900.00	709,275.00	
PUR 39690	4/21/09 4/24/09	80660510 422510	SCHERING-PLOUGH CORP. JP MORGAN		10,000.00	22.150	300.00	221,800.00	
PUR 44932	3/27/09 4/01/09	83269640 422437	JM SMUCKER CO/THE STURDIVANT/EXECUTION		1,000.00	36.811	15.00	36,826.00	
PUR 44932	3/30/09 4/02/09	83269640 422441	JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP		1,000.00	36.480	15.00	36,495.00	
PUR 44932	3/31/09 4/03/09	83269640 422445	JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP		2,000.00	37.000	30.00	74,030.00	
PUR 44932	4/01/09 4/06/09	83269640 422449	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		1,000.00	37.053	40.00	37,092.50	
PUR 44932	4/02/09 4/07/09	83269640 422454	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		2,000.00	37.873	60.00	75,805.00	
PUR 44932	4/09/09 4/15/09	83269640 422479	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		1,000.00	38.756	40.00	38,795.70	
PUR 44932	4/24/09 4/29/09	83269640 422522	JM SMUCKER CO/THE JP MORGAN		2,000.00	38.182	60.00	76,423.00	
PUR 46137	4/15/09 4/20/09	85811910 422492	STEEL DYNAMICS INC BARCLAYS CAPITAL (DOMESTIC)		40,000.00	10.940	1,200.00	438,792.00	
PUR 46137	4/20/09 4/23/09	85811910 422504	STEEL DYNAMICS INC CREDIT SUISSE SEC (AES)		10,000.00	10.938	100.00	109,482.00	
PUR 45199	3/30/09 4/02/09	86681020 422441	SUN MICROSYSTEMS, INC. KEYBANC CAPITAL MKTS INC		6,000.00	7.670	90.00	46,108.80	

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PUR 45199	4/02/09 4/07/09	86681020 422454	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		4,000.00	8.166	40.00	32,702.40	
PUR 41243	3/27/09 4/01/09	88731710 422437	TIME WARNER INC. STURDIVANT/EXECUTION		20,000.00	8.580	300.00	171,900.00	
PUR 45484	4/06/09 4/09/09	88732J20 422466	TIME WARNER CABLE INC DEUTSCHE BANK AG (DOMESTIC)		2,613.00	26.033	78.39	68,102.10	
PUR 45484	4/09/09 4/15/09	88732J20 422479	TIME WARNER CABLE INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	27.459	200.00	137,494.50	
PUR 36147	4/24/09 4/29/09	88870610 422522	TIVO INC. UBS WARBURG LLC		4,000.00	7.600	120.00	30,520.00	
PUR 45494	4/06/09 4/09/09	90385V10 422466	ULTRA CLEAN HOLDINGS INC CREDIT SUISSE SEC (AES)		14,374.00	1.288	143.74	18,657.45	
PUR 45494	4/07/09 4/13/09	90385V10 422470	ULTRA CLEAN HOLDINGS INC CREDIT SUISSE SEC (AES)		35,626.00	1.299	356.26	46,627.31	
PUR 45494	4/08/09 4/14/09	90385V10 422474	ULTRA CLEAN HOLDINGS INC CREDIT SUISSE SEC (AES)		16,900.00	1.262	169.00	21,491.73	
PUR 45494	4/09/09 4/15/09	90385V10 422479	ULTRA CLEAN HOLDINGS INC CREDIT SUISSE SEC (AES)		14,806.00	1.300	148.06	19,395.86	
PUR 40141	4/09/09 4/15/09	93114210 422479	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	51.111	80.00	102,301.00	
PUR 40141	4/09/09 4/15/09	93114210 422479	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	50.290	60.00	100,640.00	
PUR 40141	4/09/09 4/15/09	93114210 422479	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	50.058	80.00	100,195.00	
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	50.486	220.00	303,136.00	

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PUR 40141	4/21/09 4/24/09	93114210 422510	WAL-MART STORES, INC. JP MORGAN		2,000.00	49.740	60.00	99,540.00	
PUR 40141	4/24/09 4/29/09	93114210 422522	WAL-MART STORES, INC. JP MORGAN		2,000.00	48.280	60.00	96,620.00	
PUR 46105	4/13/09 4/16/09	94106L10 422483	WASTE MANAGEMENT INC CITIGROUP/CITIBANK DOMESTIC		15,000.00	26.586	600.00	399,384.00	
PUR 46105	4/14/09 4/17/09	94106L10 422487	WASTE MANAGEMENT INC DEUTSCHE BANK AG (DOMESTIC)		5,000.00	26.400	150.00	132,150.00	
PUR 46167	4/16/09 4/21/09	96216610 422496	WEYERHAEUSER CO DEUTSCHE BANK AG (DOMESTIC)		20,000.00	30.911	600.00	618,812.00	
PUR 42697	4/06/09 4/09/09	97314910 422466	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (AES)		4,000.00	7.226	40.00	28,943.20	
PUR 42697	4/17/09 4/22/09	97314910 422500	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (AES)		10,000.00	6.701	100.00	67,114.00	
PUR 42697	4/20/09 4/23/09	97314910 422504	WIND RIVER SYSTEMS, INC. CREDIT SUISSE SEC (AES)		2,000.00	6.507	20.00	13,033.60	
PUR 44469	4/02/09 4/07/09	98302410 422454	WYETH DEUTSCHE BANK AG (DOMESTIC)		2,000.00	42.998	60.00	86,056.00	
PUR 44469	4/13/09 4/16/09	98302410 422483	WYETH DEUTSCHE BANK AG (DOMESTIC)		10,000.00	42.561	300.00	425,914.00	
PUR 44469	4/17/09 4/22/09	98302410 422500	WYETH DEUTSCHE BANK AG (DOMESTIC)		10,000.00	43.180	300.00	432,100.00	
PUR 44469	4/21/09 4/24/09	98302410 422510	WYETH JP MORGAN		2,000.00	42.491	60.00	85,041.00	
PUR 44469	4/24/09 4/29/09	98302410 422522	WYETH JP MORGAN		2,000.00	42.260	60.00	84,580.00	

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PUR 43705	3/27/09 4/01/09	98433210 422437	YAHOO! INC. MERRIMAN/OTC		4,000.00	13.181	60.00	52,785.20	
PUR 43705	4/03/09 4/08/09	98433210 422462	YAHOO! INC. CREDIT SUISSE SEC (AES)		2,000.00	13.069	20.00	26,158.00	
PUR 45385	3/27/09 4/01/09	98975F10 422437	ZORAN CORP ITG (CHANNEL)		30,000.00	9.039	450.00	271,614.00	
PUR 45385	3/30/09 4/02/09	98975F10 422441	ZORAN CORP KEYBANC CAPITAL MKTS INC		10,000.00	8.785	150.00	87,999.00	
PUR 45385	3/31/09 4/03/09	98975F10 422445	ZORAN CORP MAGNA SECURITIES (OTC)		10,000.00	8.782	150.00	87,965.00	
PUR 45385	4/02/09 4/07/09	98975F10 422454	ZORAN CORP CREDIT SUISSE SEC (AES)		10,000.00	9.589	100.00	95,993.00	
PUR 45385	4/17/09 4/22/09	98975F10 422500	ZORAN CORP CREDIT SUISSE SEC (AES)		4,000.00	9.041	40.00	36,205.20	
PUR 45385	4/24/09 4/29/09	98975F10 422522	ZORAN CORP UBS WARBURG LLC		6,000.00	8.985	180.00	54,087.00	
SUBTOTAL STOCK PURCHASES:					3,618,519.00		42,262.30	22,860,704.51	
TOTAL FUND PURCHASES:					3,618,519.00		42,262.30	22,860,704.51	
SALES OF STOCK AND OTHER EQUITIES									
SALE	3/30/09	00086T10	A.C. MOORE ARTS & CRAFTS, I				.10		

43627 3,697.33	4/02/09	422442	INSTINET (PORTAL)	10,000.00	1.751	70.00	17,435.90	-
SALE 43627	4/02/09 4/07/09	00086T10 422455	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)	10,000.00	2.183	100.00	21,731.87	598.64

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SALE 43627	4/03/09 4/08/09	00086T10 422463	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		10,000.00	2.077	.12 100.00	20,667.88	-465.35
SALE 43627	4/07/09 4/13/09	00086T10 422471	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		10,000.00	2.104	.55 100.00	20,939.45	-193.78
SALE 43627	4/08/09 4/14/09	00086T10 422475	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		10,000.00	2.066	.54 100.00	20,558.46	-574.77
SALE 43627 10,412.95	4/24/09 4/29/09	00086T10 422523	A.C. MOORE ARTS & CRAFTS, I UBS WARBURG LLC		10,000.00	3.185	.82 300.00	31,546.18	
SALE 43627	4/27/09 4/30/09	00086T10 422527	A.C. MOORE ARTS & CRAFTS, I CREDIT SUISSE SEC (AES)		10,000.00	3.019	.78 100.00	30,090.22	8,957.00
SALE 40688	4/06/09 4/09/09	00206R10 422467	AT&T INC. DEUTSCHE BANK AG (DOMESTIC)		4,000.00	26.300	.59 120.00	105,080.61	-21,406.25
SALE 40688	4/07/09 4/13/09	00206R10 422471	AT&T INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	25.622	1.32 60.00	51,181.68	-12,061.75
SALE 40688	4/09/09 4/15/09	00206R10 422480	AT&T INC. DEUTSCHE BANK AG (DOMESTIC)		8,000.00	26.267	5.41 240.00	209,889.79	-43,083.93
SALE 40688	4/16/09 4/21/09	00206R10 422497	AT&T INC. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	25.440	1.31 60.00	50,818.69	-12,424.74
SALE 43433	4/20/09 4/23/09	00282410 422505	ABBOTT LABORATORIES DEUTSCHE BANK AG (DOMESTIC)		3,000.00	44.081	3.40 90.00	132,148.70	-20,090.76
SALE 44933	4/09/09 4/15/09	00817Y10 422480	AETNA INC DEUTSCHE BANK AG (DOMESTIC)		2,000.00	25.295	1.31 60.00	50,528.69	5,533.87
SALE 44930	4/13/09 4/16/09	04685W10 422484	ATHENAHEALTH INC CREDIT SUISSE SEC (AES)		3,000.00	29.038	2.24 30.00	87,081.76	9,075.02
SALE 44930	4/14/09 4/17/09	04685W10 422488	ATHENAHEALTH INC CREDIT SUISSE SEC (AES)		10,000.00	29.175	7.50 100.00	291,640.50	31,618.02

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SALE 44930	4/15/09 4/20/09	04685W10 422493	ATHENAHEALTH INC CREDIT SUISSE SEC (AES)		8,000.00	28.460	5.86 80.00	227,594.14	19,576.16
SALE 44525	4/02/09 4/07/09	05276910 422455	AUTODESK INC. JEFFERIES & COMPANY		3,000.00	18.062	.31 90.00	54,094.79	4,925.38
SALE 44525	4/03/09 4/08/09	05276910 422463	AUTODESK INC. CREDIT SUISSE SEC (AES)		24,000.00	17.615	2.37 240.00	422,524.83	29,169.54
SALE 43168	4/06/09 4/09/09	05348W30 422467	AVANEX CORP. CREDIT SUISSE SEC (AES)		10,000.00	2.260	.13 100.00	22,495.87	-3,242.52
SALE 43168 44.04	4/16/09 4/21/09	05348W30 422497	AVANEX CORP. CREDIT SUISSE SEC (AES)		5,000.00	2.575	.34 50.00	12,825.16	-
SALE 43168 1,942.91	4/24/09 4/29/09	05348W30 422523	AVANEX CORP. UBS WARBURG LLC		5,000.00	2.993	.39 150.00	14,812.11	
SALE 37926 2,447.75	4/24/09 4/29/09	05714910 422523	BAKER (MICHAEL) CORP JP MORGAN		2,000.00	32.008	1.65 60.00	63,953.75	
SALE	4/15/09	06050510	BANK OF AMERICA CORP.				2.46		

45201	4/20/09	422493	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	9.560	300.00	95,297.54	25,666.09
SALE	3/30/09	06405810	BANK OF NEW YORK MELLON COR			.16		
44006	4/02/09	422442	WILLIAMS CAPITAL GROUP	1,000.00	26.850	15.00	26,834.84	2,842.67
SALE	4/01/09	06405810	BANK OF NEW YORK MELLON COR			.16		
44006	4/06/09	422450	DEUTSCHE BANK AG (DOMESTIC)	1,000.00	27.580	30.00	27,549.84	3,557.67
SALE	4/20/09	06405810	BANK OF NEW YORK MELLON COR			2.29		
44006	4/23/09	422505	DEUTSCHE BANK AG (DOMESTIC)	3,000.00	29.599	90.00	88,703.21	16,726.69
SALE	3/27/09	08578910	BERRY PETROLEUM CO			.14		
42924	4/01/09	422438	STURDIVANT/EXECUTION	2,000.00	11.833	30.00	23,634.86	-11,475.63
SALE	4/01/09	08578910	BERRY PETROLEUM CO			.18		
42924	4/06/09	422450	DEUTSCHE BANK AG (DOMESTIC)	3,000.00	10.898	120.00	32,573.82	-20,091.92

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SALE	4/08/09	09702310	BOEING COMPANY (THE)				3.76		
44626	4/14/09	422475	DEUTSCHE BANK AG (DOMESTIC)	4,000.00	36.540	120.00	146,036.24	-11,178.90	
SALE	4/09/09	09702310	BOEING COMPANY (THE)				1.97		
44626	4/15/09	422480	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	38.165	60.00	76,267.03	-2,340.54	
SALE	4/13/09	09702310	BOEING COMPANY (THE)				6.67		
44626	4/16/09	422484	WACHOVIA SECURITIES, INC.	7,000.00	37.022	210.00	258,937.33	-16,189.16	
SALE	4/20/09	09984910	BORLAND SOFTWARE CORP				.07		
45029	4/23/09	422505	CREDIT SUISSE SEC (AES)	3,300.00	.716	33.00	2,331.05		
1,300.51									
SALE	4/21/09	09984910	BORLAND SOFTWARE CORP				.13		
45029	4/24/09	422511	CREDIT SUISSE SEC (AES)	6,700.00	.709	67.00	4,682.50		
2,590.20									
SALE	4/01/09	11012210	BRISTOL-MYERS SQUIBB CO.				.13		
37974	4/06/09	422450	DEUTSCHE BANK AG (DOMESTIC)	1,000.00	21.510	30.00	21,479.87	197.57	
SALE	4/03/09	12673P10	CA, INC.				.20		
45177	4/08/09	422463	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	17.746	60.00	35,430.80	2,739.59	
SALE	4/07/09	12673P10	CA, INC.				7.11		
45177	4/13/09	422471	DEUTSCHE BANK AG (DOMESTIC)	16,000.00	17.275	480.00	275,919.29	14,389.60	
SALE	4/13/09	12673P10	CA, INC.				7.31		
45177	4/16/09	422484	DEUTSCHE BANK AG (DOMESTIC)	16,000.00	17.759	480.00	283,650.29	22,120.59	
SALE	4/08/09	12686C10	CABLEVISION SYSTEMS-NY GRP-				3.72		
42966	4/14/09	422475	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	14.465	300.00	144,346.28	2,536.09	
SALE	4/09/09	12686C10	CABLEVISION SYSTEMS-NY GRP-				10.93		
42966	4/15/09	422480	DEUTSCHE BANK AG (DOMESTIC)	26,000.00	16.351	780.00	424,329.87	55,623.38	
SALE	4/03/09	15102010	CELGENE CORP				.23		
45437	4/08/09	422463	CREDIT SUISSE SEC (AES)	1,000.00	41.062	10.00	41,051.57	2,510.50	
SALE	4/09/09	15102010	CELGENE CORP				1.06		
45437	4/15/09	422480	CREDIT SUISSE SEC (AES)	1,000.00	41.000	10.00	40,988.94	2,447.87	

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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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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	4/13/09	17243V10	CINEMARK HOLDINGS, INC.				2.58		
45092	4/16/09	422484	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	10.010	300.00	99,797.42	23,295.39	
SALE	4/17/09	17243V10	CINEMARK HOLDINGS, INC.				2.71		
45092	4/22/09	422501	DEUTSCHE BANK AG (DOMESTIC)	10,000.00	10.535	300.00	105,047.29	28,545.26	
SALE	4/21/09	18538Q10	CLEARWIRE CORP. CL A				1.35		
43952	4/24/09	422511	CREDIT SUISSE SEC (AES)	10,000.00	5.250	100.00	52,398.65	8,016.09	
SALE	4/07/09	20337210	COMMSCOPE INC.				.75		
41914	4/13/09	422471	DEUTSCHE BANK AG (DOMESTIC)	2,000.00	14.500	60.00	28,938.25	-19,526.95	
SALE	4/13/09	20337210	COMMSCOPE INC.				3.60		

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	
41914	4/16/09	422484	DEUTSCHE BANK AG (DOMESTIC)		8,000.00	17.494		240.00	139,706.80	-54,154.00
SALE 43010	4/06/09 4/09/09	21037110 422467	CONSTELLATION ENERGY GROUP, DEUTSCHE BANK AG (DOMESTIC)		8,000.00	22.336	1.01 240.00	178,446.99	-9,561.93	
SALE 43974	3/27/09 4/01/09	22405110 422438	COX RADIO INC-CL A WILLIAMS CAPITAL GROUP		20,000.00	4.049	.46 300.00	80,679.54	-16,644.75	
SALE 42995	4/01/09 4/06/09	25674610 422450	DOLLAR TREE INC CREDIT SUISSE SEC (AES)		3,000.00	43.785	.74 30.00	131,323.96	23,139.56	
SALE 44779	4/01/09 4/06/09	28238P10 422450	EHEALTH INC. CREDIT SUISSE SEC (AES)		1,000.00	15.830	.09 10.00	15,819.91	2,104.45	
SALE 44779	4/07/09 4/13/09	28238P10 422471	EHEALTH INC. CREDIT SUISSE SEC (AES)		2,000.00	16.185	.84 20.00	32,349.76	4,918.85	
SALE 44779	4/08/09 4/14/09	28238P10 422475	EHEALTH INC. CREDIT SUISSE SEC (AES)		1,000.00	16.366	.43 10.00	16,355.57	2,640.11	
SALE 44779	4/16/09 4/21/09	28238P10 422497	EHEALTH INC. CREDIT SUISSE SEC (AES)		2,000.00	16.348	.85 20.00	32,675.15	5,244.24	
SALE 44684	4/24/09 4/29/09	29265910 422523	ENERGY CONVERSION DEVICES, UBS WARBURG LLC		2,000.00	16.698	.86 60.00	33,334.14	-	

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STATE OF NEW JERSEY
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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/09 THROUGH 4/30/09

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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 43708	4/06/09 4/09/09	30205120 422467	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		4,000.00	3.990	.09 40.00	15,919.51	614.07
SALE 43708	4/07/09 4/13/09	30205120 422471	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		4,000.00	4.030	.42 40.00	16,079.58	774.14
SALE 43708	4/13/09 4/16/09	30205120 422484	EXIDE TECHNOLOGIES CREDIT SUISSE SEC (AES)		2,000.00	4.791	.25 20.00	9,560.75	1,908.03
SALE 44724	4/06/09 4/09/09	31677310 422467	FIFTH THIRD BANCORP. CREDIT SUISSE SEC (AES)		10,000.00	3.095	.18 100.00	30,849.82	5,013.39
SALE 44724	4/13/09 4/16/09	31677310 422484	FIFTH THIRD BANCORP. CREDIT SUISSE SEC (AES)		10,000.00	3.517	.91 100.00	35,065.09	9,228.66
SALE 44724	4/14/09 4/17/09	31677310 422488	FIFTH THIRD BANCORP. CREDIT SUISSE SEC (AES)		10,000.00	4.764	1.23 100.00	47,535.77	21,699.34
SALE 44724	4/21/09 4/24/09	31677310 422511	FIFTH THIRD BANCORP. CREDIT SUISSE SEC (AES)		10,000.00	3.140	.81 100.00	31,299.19	5,462.76
SALE 44724	4/24/09 4/29/09	31677310 422523	FIFTH THIRD BANCORP. UBS WARBURG LLC		30,000.00	3.884	3.00 900.00	115,620.00	38,110.72
SALE 39085	4/02/09 4/07/09	33643310 422455	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		400.00	139.63	.31 4.00	55,848.81	-7,609.24
SALE 39085	4/06/09 4/09/09	33643310 422467	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		300.00	133.15	.23 3.00	39,944.56	-7,648.98
SALE 45218	4/24/09 4/29/09	36159R10 422523	GEO GROUP INC/THE JP MORGAN		4,000.00	16.422	1.69 120.00	65,565.51	9,221.59
SALE 43534	4/14/09 4/17/09	36938510 422488	GENERAL COMMUNICATION INC. CREDIT SUISSE SEC (AES)		4,000.00	7.140	.74 40.00	28,519.26	4,941.27
SALE 43534	4/16/09 4/21/09	36938510 422497	GENERAL COMMUNICATION INC. CREDIT SUISSE SEC (AES)		2,000.00	7.207	.38 20.00	14,392.82	2,603.82

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STATE OF NEW JERSEY
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DURING THE PERIOD 4/01/09 THROUGH 4/30/09

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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
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SALE 12731	4/13/09 4/16/09	36960410 422484	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)	20,000.00	12.159	6.25 600.00	242,573.75	-158,071.88
SALE 12731	4/15/09 4/20/09	36960410 422493	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)	2,000.00	11.490	.60 60.00	22,919.40	-17,145.16
SALE 12731	4/16/09 4/21/09	36960410 422497	GENERAL ELECTRIC CO. DEUTSCHE BANK AG (DOMESTIC)	4,000.00	12.000	1.24 120.00	47,878.76	-32,250.37
SALE 33645	4/16/09 4/21/09	38259P50 422497	GOOGLE INC. CREDIT SUISSE SEC (AES)	200.00	391.09	2.02 2.00	78,214.78	-8,834.00
SALE 37621	4/01/09 4/06/09	39762420 422450	GREIF INC. CL B DEUTSCHE BANK AG (DOMESTIC)	1,000.00	30.750	.18 30.00	30,719.82	-19,948.51
SALE 37621 3,918.76	4/24/09 4/29/09	39762420 422523	GREIF INC. CL B JP MORGAN	400.00	40.903	.43 12.00	16,348.57	-
SALE 43756	4/13/09 4/16/09	41987910 422484	HAWAIIAN HOLDINGS, INC. DEUTSCHE BANK AG (DOMESTIC)	30,000.00	4.513	3.48 900.00	134,489.52	-5,499.76
SALE 43756	4/15/09 4/20/09	41987910 422493	HAWAIIAN HOLDINGS, INC. DEUTSCHE BANK AG (DOMESTIC)	20,000.00	4.285	2.21 600.00	85,089.79	-8,236.39
SALE 43756 727.11	4/22/09 4/27/09	41987910 422516	HAWAIIAN HOLDINGS, INC. JP MORGAN	2,000.00	5.060	.27 60.00	10,059.73	-
SALE 43756 2,263.41	4/24/09 4/29/09	41987910 422523	HAWAIIAN HOLDINGS, INC. JP MORGAN	4,000.00	5.262	.55 120.00	20,928.65	-
SALE 45370	3/27/09 4/01/09	42823610 422438	HEWLETT-PACKARD STURDIVANT/EXECUTION	4,273.00	33.577	.81 64.10	143,410.47	4,507.20
SALE 37953	4/20/09 4/23/09	43575830 422505	HOLLY CORP. DEUTSCHE BANK AG (DOMESTIC)	1,000.00	22.841	.59 30.00	22,810.41	-9,978.55
SALE 41546	3/30/09 4/02/09	44701110 422442	HUNTSMAN CORP. WILLIAMS CAPITAL GROUP	24,000.00	3.229	.44 360.00	77,140.36	-79,823.43

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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 45198	4/01/09 4/06/09	45920010 422450	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)		2,000.00	96.390	1.08 60.00	192,718.92	5,173.50
SALE 45198	4/03/09 4/08/09	45920010 422463	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)		1,000.00	102.00	.57 40.00	101,964.43	8,191.72
SALE 46068	4/24/09 4/29/09	46033520 422523	INTL SPEEDWAY-A UBS WARBURG LLC		16,000.00	22.719	9.35 480.00	363,014.65	59,273.85
SALE 45112	4/03/09 4/08/09	46428777 422463	ISHARES DJ US FINANCIAL SER DEUTSCHE BANK AG (DOMESTIC)		2,000.00	36.960	.41 60.00	73,859.59	8,734.45
SALE 45112	4/06/09 4/09/09	46428777 422467	ISHARES DJ US FINANCIAL SER DEUTSCHE BANK AG (DOMESTIC)		2,000.00	36.270	.41 60.00	72,479.59	7,354.44
SALE 45112	4/13/09 4/16/09	46428777 422484	ISHARES DJ US FINANCIAL SER DEUTSCHE BANK AG (DOMESTIC)		2,000.00	40.600	2.09 60.00	81,137.91	16,012.77
SALE 45112	4/15/09 4/20/09	46428777 422493	ISHARES DJ US FINANCIAL SER DEUTSCHE BANK AG (DOMESTIC)		3,000.00	39.530	3.05 90.00	118,496.95	20,809.23
SALE 45112	4/16/09 4/21/09	46428777 422497	ISHARES DJ US FINANCIAL SER DEUTSCHE BANK AG (DOMESTIC)		1,000.00	42.520	1.09 30.00	42,488.91	9,926.34
SALE 28084	4/06/09 4/09/09	46625H10 422467	JP MORGAN CHASE & CO DEUTSCHE BANK AG (DOMESTIC)		2,000.00	27.945	.32 60.00	55,828.68	4,895.15
SALE 45091	4/07/09 4/13/09	47836610 422471	JOHNSON CONTROLS, INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	14.719	7.57 600.00	293,766.43	103,782.43
SALE 45091	4/08/09 4/14/09	47836610 422475	JOHNSON CONTROLS, INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	14.911	7.67 600.00	297,618.33	107,634.33
SALE 25663	4/16/09 4/21/09	48517030 422497	KANSAS CITY SOUTHERN DEUTSCHE BANK AG (DOMESTIC)		2,000.00	16.410	.85 60.00	32,759.15	-13,911.78
SALE 45468 4,787.32	4/07/09 4/13/09	49446R10 422471	KIMCO REALTY CORP. DEUTSCHE BANK AG (DOMESTIC)		3,000.00	8.726	.68 90.00	26,087.32	-

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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

DURING THE PERIOD 4/01/09 THROUGH 4/30/09

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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 44247 953.82	3/30/09 4/02/09	52605730 422442	LENNAR CORP. CL B WILLIAMS CAPITAL GROUP		2,000.00	7.181	.09 30.00	14,330.91	
SALE 41562	4/06/09 4/09/09	53555510 422467	LINDSAY CORP. DEUTSCHE BANK AG (DOMESTIC)		11,000.00	27.163	1.68 440.00	298,346.92	-309,759.02
SALE 40575	3/27/09 4/01/09	55271510 422438	MEMC ELECTRONICS MATERIALS, WILLIAMS CAPITAL GROUP		2,000.00	18.900	.22 30.00	37,769.78	-41,787.14
SALE 40575	4/02/09 4/07/09	55271510 422455	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		2,000.00	17.799	.20 60.00	35,536.80	-44,020.12
SALE 40575	4/13/09 4/16/09	55271510 422484	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		2,000.00	16.910	.87 60.00	33,759.13	-45,797.79
SALE 44854	3/30/09 4/02/09	55402X10 422442	MWI VETERINARY SUPPLY, INC. KEYBANC CAPITAL MKTS INC		1,000.00	28.324	.16 15.00	28,308.84	2,346.27
SALE 44854	4/01/09 4/06/09	55402X10 422450	MWI VETERINARY SUPPLY, INC. CREDIT SUISSE SEC (AES)		3,000.00	27.750	.47 30.00	83,219.53	5,331.83
SALE 44854	4/16/09 4/21/09	55402X10 422497	MWI VETERINARY SUPPLY, INC. CREDIT SUISSE SEC (AES)		6,000.00	29.129	4.50 60.00	174,708.90	18,933.49
SALE 44599	4/07/09 4/13/09	57708110 422471	MATTEL, INC. DEUTSCHE BANK AG (DOMESTIC)		7,000.00	12.578	2.27 210.00	87,831.63	7,616.28
SALE 44599	4/20/09 4/23/09	57708110 422505	MATTEL, INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	15.006	7.72 600.00	299,508.28	70,321.56
SALE 44599	4/21/09 4/24/09	57708110 422511	MATTEL, INC. JP MORGAN		20,000.00	14.895	7.66 600.00	297,290.34	68,103.61
SALE 41790	4/08/09 4/14/09	58933110 422475	MERCK & CO., INC. DEUTSCHE BANK AG (DOMESTIC)		6,000.00	26.230	4.05 180.00	157,195.95	-27,009.95
SALE 41790	4/17/09 4/22/09	58933110 422501	MERCK & CO., INC. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	26.274	20.26 900.00	787,287.74	-133,741.74

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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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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 12799	4/01/09 4/06/09	59491810 422450	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		10,000.00	19.268	1.08 100.00	192,577.92	-42,239.50
SALE 12799	4/02/09 4/07/09	59491810 422455	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		10,000.00	19.712	1.11 100.00	197,015.89	-37,801.53
SALE 12799	4/24/09 4/29/09	59491810 422523	MICROSOFT CORP. UBS WARBURG LLC		4,000.00	20.515	2.11 120.00	81,937.49	-9,178.38
SALE 43264	4/09/09 4/15/09	61945A10 422480	MOSIAC CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		5,000.00	45.613	5.86 200.00	227,857.14	46,338.76
SALE 44439	4/16/09 4/21/09	62458M10 422497	MOVE INC. CREDIT SUISSE SEC (AES)		10,000.00	1.839	.48 100.00	18,293.52	3,355.71
SALE 43579 7,503.64	4/24/09 4/29/09	62949110 422523	NYSE EURONEXT, INC. JP MORGAN		2,000.00	23.343	1.20 60.00	46,623.80	
SALE 44790	3/30/09 4/02/09	65440K10 422442	99 CENTS ONLY STORES WILLIAMS CAPITAL GROUP		10,000.00	9.249	.52 150.00	92,339.48	14,733.47
SALE 44790	3/31/09 4/03/09	65440K10 422446	99 CENTS ONLY STORES WILLIAMS CAPITAL GROUP		10,000.00	9.200	.52 150.00	91,853.48	14,247.47
SALE 44790	4/01/09 4/06/09	65440K10 422450	99 CENTS ONLY STORES DEUTSCHE BANK AG (DOMESTIC)		10,000.00	9.055	.51 300.00	90,251.49	12,645.48
SALE 45031	3/27/09 4/01/09	67020Y10 422438	NUANCE COMMUNICATIONS, INC. MERRIMAN/OTC		10,000.00	10.947	.62 150.00	109,321.38	26,796.21
SALE 29494 2,805.53	4/06/09 4/09/09	69002720 422467	OUTDOOR CHANNEL HOLDINGS, I CREDIT SUISSE SEC (AES)		2,000.00	7.058	.08 20.00	14,095.12	-
SALE 38440	4/21/09 4/24/09	74973W10 422511	RTI INTERNATIONAL METALS IN JP MORGAN		10,000.00	14.177	3.65 400.00	141,366.35	-108,676.83

SALE	4/24/09	74973W10	RTI INTERNATIONAL METALS IN				1.63		
38440	4/29/09	422523	JP MORGAN	4,000.00	15.769	120.00		62,953.97	-37,063.30

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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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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	4/02/09	78462F10	SPDR TRUST SERIES 1				1.88		
44725	4/07/09	422455	DEUTSCHE BANK AG (DOMESTIC)		4,000.00	83.690	120.00	334,638.12	1,992.52
SALE	4/09/09	78462F10	SPDR TRUST SERIES 1				4.39		
44725	4/15/09	422480	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	85.290	60.00	170,515.61	4,192.81
SALE	4/09/09	78462F10	SPDR TRUST SERIES 1				4.36		
44725	4/15/09	422480	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	84.670	60.00	169,275.64	2,952.84
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	84.980	8.75	339,791.25	
							120.00		
7,145.65									
SALE	4/13/09	78462F10	SPDR TRUST SERIES 1				15.35		
44725	4/16/09	422484	DEUTSCHE BANK AG (DOMESTIC)		7,000.00	85.310	210.00	596,944.65	14,814.85
SALE	4/14/09	78462F10	SPDR TRUST SERIES 1				4.38		
44725	4/17/09	422488	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	85.050	60.00	170,035.62	3,712.82
SALE	4/20/09	78462F10	SPDR TRUST SERIES 1				10.87		
44725	4/23/09	422505	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	84.550	150.00	422,589.13	6,782.13
SALE	4/21/09	78462F10	SPDR TRUST SERIES 1				6.39		
44725	4/24/09	422511	DEUTSCHE BANK AG (DOMESTIC)		3,000.00	82.790	90.00	248,273.61	-1,210.59
SALE	4/24/09	78463510	SPX CORP				4.93		
46103	4/29/09	422523	JP MORGAN		4,000.00	47.874	120.00	191,371.07	14,581.32
SALE	3/27/09	81725T10	SENSIENT TECHNOLOGIES CORP.				.28		
43474	4/01/09	422438	WILLIAMS CAPITAL GROUP		2,000.00	24.477	30.00	48,923.72	2,382.02
SALE	4/07/09	81725T10	SENSIENT TECHNOLOGIES CORP.				1.22		
43474	4/13/09	422471	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	23.650	60.00	47,238.38	696.68
SALE	4/09/09	81725T10	SENSIENT TECHNOLOGIES CORP.				2.52		
43474	4/15/09	422480	DEUTSCHE BANK AG (DOMESTIC)		4,000.00	24.423	120.00	97,570.68	4,487.27

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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	4/16/09	81725T10	SENSIENT TECHNOLOGIES CORP.				1.26		
43474	4/21/09	422497	DEUTSCHE BANK AG (DOMESTIC)		2,000.00	24.413	60.00	48,764.74	2,223.04
SALE	3/30/09	82922610	SINCLAIR BROADCAST GROUP,IN				.06		
44468	4/02/09	422442	KEYBANC CAPITAL MKTS INC		10,000.00	1.026	150.00	10,107.94	-9,758.11
SALE	3/31/09	82922610	SINCLAIR BROADCAST GROUP,IN				.07		
44468	4/03/09	422446	MAGNA SECURITIES (OTC)		10,000.00	1.093	150.00	10,782.93	-
9,083.12									
SALE	4/03/09	82922610	SINCLAIR BROADCAST GROUP,IN				.07		
44468	4/08/09	422463	CREDIT SUISSE SEC (AES)		10,000.00	1.091	100.00	10,812.93	-9,053.12
SALE	4/13/09	82922610	SINCLAIR BROADCAST GROUP,IN				.35		
44468	4/16/09	422484	CREDIT SUISSE SEC (AES)		10,000.00	1.329	100.00	13,191.65	-6,674.40
SALE	4/20/09	84756010	SPECTRA ENERGY CORP.				11.22		
44743	4/23/09	422505	DEUTSCHE BANK AG (DOMESTIC)		30,000.00	14.552	900.00	435,639.78	6,875.24
SALE	4/13/09	87161C10	SYNOVUS FINANCIAL CORP.				1.01		
44912	4/16/09	422484	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	3.910	300.00	38,798.99	2,776.49
SALE	4/16/09	87161C10	SYNOVUS FINANCIAL CORP.				1.10		
44912	4/21/09	422497	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	4.280	300.00	42,498.90	6,476.40
SALE	4/21/09	87161C10	SYNOVUS FINANCIAL CORP.				.93		
44912	4/24/09	422511	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	3.610	300.00	35,799.07	-223.43
SALE	4/24/09	87161C10	SYNOVUS FINANCIAL CORP.				8.17		

44912	4/29/09	422523	JP MORGAN		100,000.00	3.175	3,000.00	314,531.83	-
45,693.17									
SALE	4/24/09	87161C10	SYNOVUS FINANCIAL CORP.				.83		
44912	4/29/09	422523	JP MORGAN		10,000.00	3.221	300.00	31,905.17	-
4,117.33									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					110,000.00	3.180	9.00	346,437.00	-
49,810.50							3,300.00		

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SALE	4/08/09	88320310	TEXTRON INC.				2.31		
42545	4/14/09	422475	DEUTSCHE BANK AG (DOMESTIC)		10,000.00	8.977	300.00	89,464.69	-42,523.57
SALE	4/06/09	88633P30	TICKETMASTER ENTERTAINMENT,				1.31		
44747	4/09/09	422467	CREDIT SUISSE SEC (AES)		60,000.00	3.872	600.00	231,724.69	-78,731.31
SALE	4/17/09	88732J20	TIME WARNER CABLE INC				3.73		
45484	4/22/09	422501	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	29.020	150.00	144,946.27	-20,580.95
SALE	4/20/09	88732J20	TIME WARNER CABLE INC				3.61		
45484	4/23/09	422505	DEUTSCHE BANK AG (DOMESTIC)		5,000.00	28.038	150.00	140,035.39	-25,491.83
SALE	4/22/09	90323610	URS CORP.				1.09		
42955	4/27/09	422516	JP MORGAN		1,000.00	42.300	30.00	42,268.91	
7,276.48									
SALE	4/24/09	90341W10	US AIRWAYS GROUP INC.				1.23		
43732	4/29/09	422523	JP MORGAN		10,000.00	4.756	300.00	47,255.77	
2,091.43									
SALE	4/16/09	90385V10	ULTRA CLEAN HOLDINGS INC				1.93		
45494	4/21/09	422497	CREDIT SUISSE SEC (AES)		40,000.00	1.877	400.00	74,682.07	22,704.32
SALE	4/17/09	90385V10	ULTRA CLEAN HOLDINGS INC				.57		
45494	4/22/09	422501	CREDIT SUISSE SEC (AES)		11,398.00	1.923	113.98	21,799.24	6,988.18
SALE	4/20/09	90385V10	ULTRA CLEAN HOLDINGS INC				.38		
45494	4/23/09	422505	CREDIT SUISSE SEC (AES)		7,535.00	1.914	75.35	14,345.51	
4,554.20									
SALE	4/20/09	90385V10	ULTRA CLEAN HOLDINGS INC				.43		
45494	4/23/09	422505	CREDIT SUISSE SEC (AES)		8,602.00	1.924	86.02	16,467.24	
5,289.43									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					16,137.00	1.919	.81	30,812.75	
9,843.63							161.37		
SALE	4/21/09	90385V10	ULTRA CLEAN HOLDINGS INC				.20		
45494	4/24/09	422511	CREDIT SUISSE SEC (AES)		4,171.00	1.850	41.71	7,674.44	
2,254.46									

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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	4/22/09	90385V10	ULTRA CLEAN HOLDINGS INC				.48		
45494	4/27/09	422516	CREDIT SUISSE SEC (AES)		10,000.00	1.850	100.00	18,399.52	5,405.08
SALE	3/27/09	91886610	VALASSIS COMMUNICATIONS INC				.21		
42818	4/01/09	422438	WILLIAMS CAPITAL GROUP		20,000.00	1.788	200.00	35,557.79	-95,556.24
SALE	4/03/09	92046N10	VALUECLICK, INC.				.21		
43990	4/08/09	422463	CREDIT SUISSE SEC (AES)		4,000.00	9.142	40.00	36,527.39	
8,686.22									
SALE	4/07/09	92046N10	VALUECLICK, INC.				6.94		
43990	4/13/09	422471	CREDIT SUISSE SEC (AES)		30,000.00	8.994	300.00	269,507.06	60,698.26
SALE	4/14/09	92046N10	VALUECLICK, INC.				7.53		

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
43990	4/17/09	422488	CREDIT SUISSE SEC (AES)		30,000.00	9.761	300.00	292,507.47	83,698.66
SALE 44220	3/30/09 4/02/09	92824110 422442	VIOPHARMA INC. KEYBANC CAPITAL MKTS INC		10,000.00	4.600	.26 150.00	45,847.74	-47,420.65
SALE 44214	4/16/09 4/21/09	93142210 422497	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	29.190	1.51 60.00	58,318.49	8,705.11
SALE 44214	4/20/09 4/23/09	93142210 422505	WALGREEN CO. DEUTSCHE BANK AG (DOMESTIC)		2,000.00	29.690	1.53 60.00	59,318.47	9,705.09
SALE 43668	3/30/09 4/02/09	93439040 422442	WARNACO GROUP INC. (THE) WILLIAMS CAPITAL GROUP		2,000.00	24.154	.28 30.00	48,276.72	15,493.89
SALE 43668	4/07/09 4/13/09	93439040 422471	WARNACO GROUP INC. (THE) DEUTSCHE BANK AG (DOMESTIC)		6,000.00	25.099	3.88 180.00	150,407.12	52,058.63
SALE 43668	4/09/09 4/15/09	93439040 422480	WARNACO GROUP INC. (THE) DEUTSCHE BANK AG (DOMESTIC)		12,000.00	28.416	8.77 360.00	340,619.63	143,922.65
SALE 46167	4/17/09 4/22/09	96216610 422501	WEYERHAEUSER CO DEUTSCHE BANK AG (DOMESTIC)		10,000.00	34.671	8.92 300.00	346,399.08	36,993.08
SALE 38164	4/13/09 4/16/09	98156Q10 422484	WORLD WRESTLING ENTERTAINME DEUTSCHE BANK AG (DOMESTIC)		10,000.00	11.417	2.94 300.00	113,869.06	-36,684.91

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SALE 43705	4/14/09 4/17/09	98433210 422488	YAHOO! INC. CREDIT SUISSE SEC (AES)		2,000.00	14.366	.74 20.00	28,711.26	3,272.73
SALE 43303	4/06/09 4/09/09	98970110 422467	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		4,000.00	10.703	.24 40.00	42,770.96	-24,197.91
SALE 43303	4/13/09 4/16/09	98970110 422484	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		2,000.00	11.855	.61 20.00	23,688.99	-9,795.44
SALE 43303	4/14/09 4/17/09	98970110 422488	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		2,000.00	13.075	.68 20.00	26,129.32	-7,355.11
SALE 43303	4/20/09 4/23/09	98970110 422505	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		10,000.00	13.268	3.41 100.00	132,575.59	-34,846.59
SALE 43303	4/22/09 4/27/09	98970110 422516	ZIONS BANCORPORATION CREDIT SUISSE SEC (AES)		12,000.00	10.164	3.14 120.00	121,842.46	-79,064.15
SALE 43303	4/24/09 4/29/09	98970110 422523	ZIONS BANCORPORATION UBS WARBURG LLC		10,000.00	12.449	3.20 300.00	124,183.80	-43,238.38
SALE 43303	4/24/09 4/29/09	98970110 422523	ZIONS BANCORPORATION UBS WARBURG LLC		20,000.00	11.663	6.00 600.00	232,658.00	-102,186.35
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					30,000.00	11.925	9.20	356,841.80	-
							900.00		
145,424.73									

SALE 44963	3/27/09 4/01/09	G9144P10 422438	TYCO ELECTRONICS LTD. WILLIAMS CAPITAL GROUP		6,000.00	11.800	.40 90.00	70,709.60	16,506.44
SALE 44963	3/30/09 4/02/09	G9144P10 422442	TYCO ELECTRONICS LTD. WILLIAMS CAPITAL GROUP		4,000.00	11.416	.26 60.00	45,604.94	9,469.50
SALE 44963	4/16/09 4/21/09	G9144P10 422497	TYCO ELECTRONICS LTD. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	12.937	3.33 300.00	129,062.67	38,724.08

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SALE 44963	4/17/09 4/22/09	G9144P10 422501	TYCO ELECTRONICS LTD. DEUTSCHE BANK AG (DOMESTIC)		44,000.00	16.522	18.69 1,320.00	725,638.11	328,148.30
SUBTOTAL STOCK SALES:					1,530,279.00		418.68 33,692.16	19,689,152.57	-148,864.87

 - TOTAL FUND SALES: 1,530,279.00 418.68 19,689,152.57 -
 148,864.87 33,692.16

END OF REPORT FOR: N.J. BEST - POOLED EQUITY FD

4805 STATE OF NEW JERSEY
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SALES OF STOCK AND OTHER EQUITIES									
SALE 11481 645,207.18	4/02/09 4/07/09	17296710 422456	CITIGROUP INC. JP MORGAN		83,534.00	2.796	1.31 3,341.36	230,243.45	-
SALE 13592 349,183.70	4/01/09 4/02/09	77537110 422457	ROHM & HAAS CO. TENDERED		5,531.00	78.970		436,783.07	
SUBTOTAL STOCK SALES:					89,065.00		1.31 3,341.36	667,026.52	-
TOTAL FUND SALES:					89,065.00		1.31 3,341.36	667,026.52	-

END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR

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CASH MANAGEMENT FD (5050)

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 46413	4/30/09 4/30/09	00279G6X 287416	ABBEY NATIONAL YANKEE CERT ABBEY NATIONAL	.2100 6/01/09	50,000,000.00	.210 100.00		50,000,000.00	
PUR 45446	4/02/09 4/02/09	02585BV7 287290	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1400 4/09/09	25,000,000.00	.140 100.00		25,000,000.00	
PUR 46228	4/21/09 4/21/09	02585R2P 287371	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1800 5/01/09	6,446,000.00	.180 100.00		6,446,000.00	
PUR 46218	4/21/09 4/21/09	02585R2Q 287371	AMERICAN EXPRESS IBN AMERICAN EXPRESS CREDIT COR	.3000 5/06/09	15,000,000.00	.300 100.00		15,000,000.00	
PUR 46255	4/22/09 4/22/09	02585R2W 287378	AMERICAN EXPRESS IBN AMERICAN EXPRESS CREDIT COR	.1800 5/01/09	4,957,000.00	.180 100.00		4,957,000.00	
PUR 46093	4/13/09 4/13/09	02585RY9 287330	AMERICAN EXPRESS IBN AMERICAN EXPRESS CREDIT COR	.4000 5/14/09	30,000,000.00	.400 100.00		30,000,000.00	
PUR 46054	4/07/09 4/07/09	0556N0R8 287312	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1400 4/08/09	6,481,000.00	.140 100.00		6,480,974.80	
PUR 46269	4/23/09 4/23/09	05570B2A 287384	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2400 5/13/09	50,000,000.00	.240 100.00		50,000,000.00	
PUR 46329	4/28/09 4/28/09	05570B2W 287402	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2500 5/18/09	55,000,000.00	.250 100.00		55,000,000.00	
PUR 46123	4/15/09 4/15/09	05570BV2 287344	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2000 5/01/09	25,000,000.00	.200 100.00		25,000,000.00	
PUR 46145	4/16/09 4/16/09	05570BW3 287351	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.2400 5/08/09	30,000,000.00	.240 100.00		30,000,000.00	
PUR 46422	4/30/09 4/30/09	0636Q139 287416	BANK OF MONTREAL YANKEE CER BMO/HARRIS TRUST & SAVINGS	.2100 6/01/09	50,000,000.00	.210 100.00		50,000,000.00	

STATE OF NEW JERSEY

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PUR 46405	4/30/09 4/30/09	06416PMB 287416	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.2100 6/01/09	50,000,000.00	.210 100.00		50,000,000.00	
PUR 45435	4/01/09 4/01/09	13170LMZ 287284	CALYON YANKEE CERT DEP CALYON NY	.5200 5/01/09	23,900,000.00	.520 100.00		23,900,000.00	
PUR 45458	4/02/09 4/02/09	13170LNF 287290	CALYON YANKEE CERT DEP CALYON NY	.5200 5/04/09	46,000,000.00	.520 100.00		46,000,000.00	
PUR 46213	4/21/09 4/21/09	13170LQH 287371	CALYON YANKEE CERT DEP CALYON NY	.3400 5/05/09	50,000,000.00	.340 100.00		50,000,000.00	
PUR 46334	4/28/09 4/28/09	13170LQW 287402	CALYON YANKEE CERT DEP CALYON NY	.3500 5/19/09	20,000,000.00	.350 100.00		20,000,000.00	
PUR 46094	4/13/09 4/13/09	13443CRN 287330	CAMPBELL SOUP CO DISC C P BANK OF AMERICA SECURITIES	.1600 4/22/09	26,250,000.00	.160 99.996		26,248,950.00	
PUR 46111	4/14/09 4/14/09	13443CSC 287337	CAMPBELL SOUP CO DISC C P BANK OF AMERICA SECURITIES	.1700 5/12/09	23,750,000.00	.170 99.987		23,746,859.73	
PUR 46180	4/17/09 4/17/09	13508TVH 287358	GOV'T OF CANADA DISC C P RBC CAPITAL (DOMESTIC)	.3000 8/17/09	100,000,000.00	.300 99.898		99,898,333.34	
PUR 46193	4/20/09 4/20/09	13508TVJ 287364	GOV'T OF CANADA DISC C P RBC CAPITAL (DOMESTIC)	.2500 8/18/09	150,000,000.00	.250 99.917		149,875,000.02	
PUR 46181	4/17/09 4/17/09	13508TXG 287358	GOV'T OF CANADA DISC C P RBC CAPITAL (DOMESTIC)	.4500 10/16/09	75,000,000.00	.451 99.773		74,829,375.00	
PUR 46312	4/27/09 4/27/09	14178LRU 287396	CARGILL INC DISC C P JP MORGAN	.1200 4/28/09	8,313,000.00	.120 100.00		8,312,972.29	
PUR 46425	4/30/09 4/30/09	14178LS1 287416	CARGILL INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1300 5/01/09	12,513,000.00	.130 100.00		12,512,954.82	
PUR 46124	4/15/09 4/15/09	14178LS6 287344	CARGILL INC DISC C P BANK OF AMERICA SECURITIES	.2000 5/06/09	28,394,000.00	.200 99.988		28,390,687.37	

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PUR 46125	4/15/09 4/15/09	14178LS8 287344	CARGILL INC DISC C P MESIROW FINANCIAL, INC	.2000 5/08/09	31,000,000.00	.200 99.987		30,996,038.88	
PUR 46266	4/23/09 4/23/09	14178LSC 287384	CARGILL INC DISC C P CREDIT SUISSE SEC (USA) LLC	.1800 5/12/09	8,606,000.00	.180 99.991		8,605,182.43	
PUR 46265	4/23/09 4/23/09	14178LSC 287384	CARGILL INC DISC C P JP MORGAN	.1800 5/12/09	12,000,000.00	.180 99.991		11,998,860.00	
PUR 46107	4/14/09 4/14/09	14178LSD 287337	CARGILL INC DISC C P BANK OF AMERICA SECURITIES	.2000 5/13/09	40,000,000.00	.200 99.984		39,993,555.56	
PUR 46113	4/14/09 4/14/09	1556N0BF 287337	BNP PARIBAS FINANCE INC DIS BNP PARIBAS SECURITIES CORP	.1500 4/15/09	4,774,000.00	.150 100.00		4,773,980.11	
PUR 45433	4/01/09 4/01/09	19416ES1 287284	COLGATE PALMOLIVE CO DISC C WILLIAMS CAPITAL GROUP	.1800 5/01/09	36,100,000.00	.180 99.985		36,094,585.00	
PUR 46119	4/15/09 4/15/09	19416ESL 287344	COLGATE PALMOLIVE CO DISC C BGC FINANCIAL	.1400 5/20/09	60,000,000.00	.140 99.986		59,991,833.33	
PUR 45474	4/06/09 4/06/09	2082M2R7 287307	CONOCO PHILLIPS DISC C P BANK OF AMERICA SECURITIES	.1600 4/07/09	13,097,000.00	.160 100.00		13,096,941.80	
PUR 45442	4/02/09 4/02/09	2082M2S7 287290	CONOCO PHILLIPS DISC C P BANK OF AMERICA SECURITIES	.2000 5/07/09	43,889,000.00	.200 99.981		43,880,466.05	
PUR 45444	4/02/09 4/02/09	22536FSJ 287290	CREDIT INDUSTRIAL COMM YANK CREDIT INDUSTRIAL&COMMERCIA	.5300 5/01/09	56,000,000.00	.530 100.00		56,000,000.00	
PUR 46359	4/29/09 4/29/09	22536FSX 287408	CREDIT INDUSTRIAL COMM YANK CREDIT INDUSTRIAL&COMMERCIA	.3500 6/01/09	54,000,000.00	.350 100.00		54,000,000.00	
PUR 46295	4/27/09 4/27/09	2441WORW 287396	DEERE & CO DISC C P BANK OF AMERICA SECURITIES	.1300 4/30/09	16,000,000.00	.130 99.999		15,999,826.67	

PUR 4/27/09 2441W0RW DEERE & CO DISC C P .1300 .130
 46291 4/27/09 287396 CITIGROUP GBL MKT(FMLY SALO 4/30/09 17,000,000.00 99.999 16,999,815.84

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PUR 45473	4/06/09	25153JR7 287307	DEUTSCHE BANK FUNDING DISC DEUTSCHE BANK SECURITIES IN	.1500 4/07/09	20,000,000.00	.150 100.00		19,999,916.67	
PUR 46096	4/13/09	25154BQM 287330	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK	.2500 4/21/09	30,000,000.00	.250 100.00		30,000,000.00	
PUR 46110	4/14/09	25154BQQ 287337	DEUTSCHE BANK YANKEE CERT D DEUTSCHE BANK	.3600 5/15/09	20,000,000.00	.360 100.00		20,000,000.00	
PUR 46221	4/21/09	25154BRU 287381	DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK	.3700 5/26/09	50,000,000.00	.370 100.00		50,000,000.00	
PUR 46089	4/13/09	26156JRE 287330	DRESDNER US FINANCE INC DIS GOLDMAN SACHS & COMPANY	.1900 4/14/09	50,000,000.00	.190 99.999		49,999,736.10	
PUR 46101	4/13/09	26156JRE 287330	DRESDNER US FINANCE INC DIS MORGAN STANLEY	.1800 4/14/09	1,854,000.00	.180 100.00		1,853,990.73	
PUR 46130	4/15/09	26156JRG 287344	DRESDNER US FINANCE DISC CP GOLDMAN SACHS & COMPANY	.1800 4/16/09	7,673,000.00	.180 100.00		7,672,961.64	
PUR 46361	4/29/09	26156JRW 287408	DRESDNER US FINANCE DISC C GOLDMAN SACHS & COMPANY	.1700 4/30/09	20,000,000.00	.170 100.00		19,999,905.56	
PUR 46126	4/15/09	26156RMC 287344	DRESDNER YANKEE CTF DEP BGC FINANCIAL	.5000 5/13/09	25,000,000.00	.500 100.00		25,000,000.00	
PUR 46151	4/16/09	26156RMD 287351	DRESDNER YANKEE CTF DEP BGC FINANCIAL	.3500 5/01/09	35,000,000.00	.350 100.00		35,000,000.00	
PUR 46214	4/21/09	26156RME 287371	DRESDNER YANKEE CTF DEP BGC FINANCIAL	.5500 5/21/09	50,000,000.00	.550 100.00		50,000,000.00	
PUR 46187	4/17/09	34108ARP 287358	FLORIDA POWER & LIGHT DISC CITIGROUP GBL MKT(FMLY SALO	.1500 4/23/09	8,730,000.00	.150 99.998		8,729,781.75	
PUR 46267	4/23/09	34108AS6 287384	FLORIDA POWER & LIGHT DISC CITIGROUP GBL MKT(FMLY SALO	.1200 5/06/09	20,000,000.00	.120 99.996		19,999,133.34	

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PUR 46290	4/27/09	34108AS6 287396	FLORIDA POWER & LIGHT DISC BANK OF AMERICA SECURITIES	.1300 5/06/09	25,600,000.00	.130 99.997		25,599,168.00	
PUR 46118	4/15/09	46522EA6 287344	INTESA SAN PAOLO YANKEE CTF BGC FINANCIAL	.2200 5/01/09	25,000,000.00	.220 100.00		25,000,000.00	
PUR 46283	4/24/09	4662J0RT 287390	JP MORGAN CHASE CO DISC C P JP MORGAN	.1400 4/27/09	45,000,000.00	.140 99.999		44,999,474.99	
PUR 46328	4/28/09	4662J0SR 287402	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.2500 5/19/09	70,000,000.00	.250 99.985		69,989,791.69	
PUR 46148	4/16/09	4662JOS7 287351	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.1600 5/07/09	30,000,000.00	.160 99.991		29,997,200.01	
PUR 46100	4/13/09	47816FRL 287330	JOHNSON & JOHNSON DISC CP JP MORGAN	.1200 4/20/09	9,727,000.00	.120 99.998		9,726,773.04	
PUR 46385	4/30/09	59515CSE 287416	MICROSOFT CORP DISC C P CREDIT SUISSE SEC (USA) LLC	.0700 5/14/09	22,000,000.00	.070 99.997		21,999,401.12	
PUR 46388	4/30/09	59515CSE 287416	MICROSOFT CORP DISC C P CREDIT SUISSE SEC (USA) LLC	.0700 5/14/09	18,000,000.00	.070 99.997		17,999,510.00	
PUR 46296	4/27/09	59515CSL 287396	MICROSOFT CORP DISC C P CREDIT SUISSE SEC (USA) LLC	.0800 5/20/09	50,000,000.00	.080 99.995		49,997,444.45	
PUR	4/28/09	59515CSL	MICROSOFT CORP DISC C P	.0800		.080			

46331	4/28/09	287402	BANK OF AMERICA SECURITIES	5/20/09	65,000,000.00	99.995		64,996,822.22
PUR	4/28/09	59515OSL	MICROSOFT CORP DISC C P	.0800		.080		
46327	4/28/09	287402	JP MORGAN	5/20/09	75,000,000.00	99.995		74,996,333.33
PUR	4/06/09	63253LFB	NATIONAL AUSTRALIA FDG DE I	.1000		.100		
45472	4/06/09	287307	NATL AUSTRALIA FUNDING DELA	4/07/09	15,000,000.00	100.00		15,000,000.00
PUR	4/16/09	65556QGZ	NORDEA BK FINDLAND NY YANK	.3200		.320		
46158	4/16/09	287351	BGC FINANCIAL	5/18/09	50,000,000.00	100.00		50,000,000.00

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PUR	4/30/09	6555P0SV	NORDEA N.A. INC DISC C P	.2100		.210			
46402	4/30/09	287416	BGC FINANCIAL	5/29/09	50,000,000.00	99.983		49,991,541.67	
PUR	4/29/09	6698M4S4	NOVARTIS FINANCE DISC C P	.1200		.120			
46360	4/29/09	287408	JP MORGAN	5/04/09	36,100,000.00	99.998		36,099,398.32	
PUR	4/03/09	7244P0R6	PITNEY BOWES INC DISC C P	.1500		.150			
45467	4/03/09	287301	CITIGROUP GBL MKT(FMLY SALO	4/06/09	2,466,000.00	99.999		2,465,969.17	
PUR	4/02/09	7244P0R9	PITNEY BOWES INC DISC C P	.1800		.180			
45461	4/02/09	287290	CITIGROUP GBL MKT(FMLY SALO	4/09/09	2,868,000.00	99.997		2,867,899.62	
PUR	4/30/09	7244P0S7	PITNEY BOWES INC DISC C P	.1200		.120			
46423	4/30/09	287416	JP MORGAN	5/07/09	20,000,000.00	99.998		19,999,533.34	
PUR	4/13/09	79917JRH	SAN PAOLO US FINANCIAL CO D	.1800		.180			
46099	4/13/09	287330	CITIGROUP GBL MKT(FMLY SALO	4/17/09	19,000,000.00	99.998		18,999,620.00	
PUR	4/09/09	79917JRS	SAN PAOLO US FINANCIAL CO D	.1700		.170			
46076	4/09/09	287324	CITIGROUP GBL MKT(FMLY SALO	4/13/09	10,522,000.00	99.998		10,521,801.25	
PUR	4/24/09	79917JRU	SAN PAOLO US FIN CO. DISC C	.1300		.130			
46281	4/24/09	287390	CITIGROUP GBL MKT(FMLY SALO	4/28/09	115,000,000.00	99.999		114,998,338.94	
PUR	4/28/09	79917JSB	SAN PAOLO IMI US FIN DISC C	.1800		.180			
46330	4/28/09	287402	SAN PAOLO IMI	5/11/09	50,000,000.00	99.994		49,996,750.00	
PUR	4/30/09	79917JT1	SAN PAOLO IMI US FIN DISC C	.2800		.280			
46412	4/30/09	287416	SAN PAOLO IMI	6/01/09	55,000,000.00	99.975		54,986,311.12	
PUR	4/02/09	83365RR3	SOCIETE GENERALE DISC C P	.1800		.180			
45443	4/02/09	287290	SOCIETE GENERALE INTERNATIO	4/03/09	52,000,000.00	100.00		51,999,740.00	
PUR	4/07/09	83365RR8	SOCIETE GENERALE NA INC DIS	.1600		.160			
45502	4/07/09	287312	JP MORGAN	4/08/09	10,000,000.00	100.00		9,999,955.56	
PUR	4/24/09	83365RRT	SOCIETE GENERALE N.A. DISC	.1500		.150			
46284	4/24/09	287390	JP MORGAN	4/27/09	6,583,000.00	99.999		6,582,917.71	

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PUR	4/13/09	83365RRU	SOCIETE GENERALE N.A. DISC	.3000		.300			
46090	4/13/09	287330	SOCIETE GENERALE INTERNATIO	4/28/09	50,000,000.00	99.988		49,993,750.00	
PUR	4/29/09	83365RRW	SOCIETE GENERALE NO AMER DI	.1500		.150			
46362	4/29/09	287408	JP MORGAN	4/30/09	30,000,000.00	100.00		29,999,874.99	
PUR	4/30/09	83365RS1	SOCIETE GENERALE N.A. DISC	.2000		.200			
46409	4/30/09	287416	JP MORGAN	5/01/09	50,000,000.00	99.999		49,999,722.20	
PUR	4/14/09	83365RS5	SOCIETE GENERALE N.A. DISC	.3300		.330			
46108	4/14/09	287337	SOCIETE GENERALE INTERNATIO	5/05/09	40,000,000.00	99.981		39,992,300.00	
PUR	4/23/09	8336P2Z4	SOCIETE GENERALE YANKEE CER	.2800		.280			
46275	4/23/09	287384	SOCIETE GENERALE INTERNATIO	5/08/09	50,000,000.00	100.00		50,000,000.00	
PUR	4/27/09	8336P2ZA	SOCIETE GENERALE YANKEE CER	.2800		.280			
46297	4/27/09	287396	SOCIETE GENERALE INTERNATIO	5/11/09	40,000,000.00	100.00		40,000,000.00	
PUR	4/28/09	8336P2ZD	SOCIETE GENERALE YANKEE CER	.3200		.320			
46333	4/28/09	287402	SOCIETE GENERALE INTERNATIO	5/29/09	50,000,000.00	100.00		50,000,000.00	

PUR 46127	4/15/09 4/15/09	86959FB8 287344	SVENSKA HANDELSBANKEN YANKEE BGC FINANCIAL	.3200 5/15/09	50,000,000.00	100.00	.320		50,000,000.00
PUR 45434	4/01/09 4/01/09	87019PG9 287284	SWEDBANK YANKEE CERT DEP TRADITION AISEL SECURITIES	.4800 5/01/09	25,000,000.00	100.00	.480		25,000,000.00
PUR 46276	4/23/09 4/23/09	87019PH5 287384	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.4600 5/21/09	30,000,000.00	100.00	.460		30,000,000.00
PUR 45441	4/02/09 4/02/09	89233GB3 287290	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1900 4/03/09	98,000,000.00	99.999	.190		97,999,482.78
PUR 46095	4/13/09 4/13/09	89233GBQ 287330	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1400 4/24/09	33,750,000.00	99.996	.140		33,748,556.25
PUR 46070	4/09/09 4/09/09	89233GRD 287324	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1600 4/13/09	50,000,000.00	99.998	.160		49,999,111.11

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PUR 46122	4/15/09 4/15/09	89233GS1 287344	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1800 5/01/09	34,250,000.00	99.992		34,247,260.00	
PUR 46302	4/27/09 4/27/09	89233GS1 287396	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.1500 5/01/09	87,000,000.00	99.998		86,998,550.00	
PUR 46298	4/27/09 4/27/09	89233GSC 287396	TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP.	.2100 5/12/09	26,400,000.00	99.991		26,397,690.00	
PUR 46097	4/13/09 4/13/09	90328ART 287330	USAA CAPITAL CORP DISC C P GOLDMAN SACHS & COMPANY	.1600 4/27/09	31,000,000.00	99.994		30,998,071.12	
PUR 46301	4/27/09 4/27/09	90328AS4 287396	USAA CAPITAL CORP DISC C P GOLDMAN SACHS & COMPANY	.1100 5/04/09	13,000,000.00	99.998		12,999,721.94	
PUR 46399	4/30/09 4/30/09	90328AS7 287416	USAA CAPITAL CORP DISC C P GOLDMAN SACHS & COMPANY	.1400 5/07/09	35,500,000.00	99.997		35,499,033.62	
PUR 46390	4/30/09 4/30/09	90328AS8 287416	USAA CAPITAL CORP DISC C P GOLDMAN SACHS & COMPANY	.1400 5/08/09	70,550,000.00	99.997		70,547,805.11	
PUR 46357	4/29/09 4/29/09	90467ASV 287408	UNICREDITO DE INC DISC C P BGC FINANCIAL	.5450 5/29/09	50,000,000.00	99.955		49,977,291.67	
PUR 45436	4/01/09 4/01/09	912795L8 287284	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1995 5/14/09	33,138,000.00	99.976		33,130,103.49	
PUR 46311	4/27/09 4/27/09	912795L9 287396	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	.0645 5/21/09	135,000,000.00	99.996		134,994,195.00	
PUR 46424	4/30/09 4/30/09	912795M4 287416	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.0545 6/11/09	55,000,000.00	99.994		54,996,502.92	
PUR 46109	4/14/09 4/14/09	912795M6 287337	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1175 6/25/09	25,000,000.00	99.977		24,994,125.00	
PUR 46112	4/14/09 4/14/09	912795M6 287337	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1095 6/25/09	46,250,000.00	99.978		46,239,871.25	

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PUR 46120	4/15/09 4/15/09	912795M6 287344	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.1195 6/25/09	100,000,000.00	99.976		99,976,431.94	
PUR 46128	4/15/09 4/15/09	912795M6 287344	U.S. TREASURY BILLS JP MORGAN	.1095 6/25/09	20,000,000.00	99.978		19,995,680.83	
PUR 46142	4/16/09 4/16/09	912795M6 287351	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.0845 6/25/09	100,000,000.00	99.984		99,983,569.44	
PUR 46186	4/17/09 4/17/09	912795M6 287358	U.S. TREASURY BILLS JP MORGAN	.0945 6/25/09	50,000,000.00	99.982		49,990,943.75	
PUR 46194	4/20/09 4/20/09	912795M6 287364	U.S. TREASURY BILLS JP MORGAN	.0795 6/25/09	50,000,000.00	99.985		49,992,712.50	

PUR 46189	4/20/09 4/20/09	912795M9 287364	U.S. TREASURY BILLS JP MORGAN	.1195 7/09/09	50,000,000.00	.120 99.973		49,986,722.22
PUR 46153	4/16/09 4/16/09	912795N2 287351	U S TREASURY BILLS BANK OF AMERICA SECURITIES	.1315 7/16/09	50,000,000.00	.132 99.967		49,983,379.86
PUR 46149	4/16/09 4/16/09	912795N2 287351	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1370 7/16/09	50,000,000.00	.137 99.965		49,982,684.72
PUR 45445	4/02/09 4/02/09	912795N9 287290	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.3250 9/03/09	79,000,000.00	.326 99.861		78,890,168.05
PUR 46121	4/15/09 4/15/09	912795N9 287344	U S TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2145 9/03/09	100,000,000.00	.215 99.916		99,915,987.50
PUR 46129	4/15/09 4/15/09	912795N9 87344	U S TREASURY BILLS HSBC (DOMESTIC)	.2145 9/03/09	100,000,000.00	.215 99.916		99,915,987.50
PUR 46159	4/16/09 4/16/09	912795N9 287351	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.1870 9/03/09	11,049,000.00	.187 99.927		11,040,964.92
PUR 46144	4/16/09 4/16/09	912795N9 287351	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1945 9/03/09	100,000,000.00	.195 99.924		99,924,361.12

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PUR 46155	4/16/09 4/16/09	912795N9 287351	U S TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.1795 9/03/09	50,000,000.00	.180 99.930		49,965,097.22	
PUR 46277	4/23/09 4/23/09	912795N9 287384	U S TREASURY BILLS JP MORGAN	.1745 9/03/09	40,000,000.00	.175 99.936		39,974,212.78	
PUR 46335	4/28/09 4/28/09	912795N9 287402	U.S. TREASURY BILLS JP MORGAN	.1395 9/03/09	155,000,000.00	.140 99.950		154,923,120.00	
PUR 46152	4/16/09 4/16/09	912795P2 287351	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2095 9/10/09	50,000,000.00	.210 99.914		49,957,227.09	
PUR 46154	4/16/09 4/16/09	912795P2 287351	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.2095 9/10/09	50,000,000.00	.210 99.914		49,957,227.09	
PUR 46272	4/23/09 4/23/09	912795P2 287384	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2050 9/10/09	100,000,000.00	.205 99.920		99,920,277.78	
PUR 46201	4/20/09 4/20/09	912795P3 287364	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.2345 9/17/09	80,000,000.00	.235 99.902		79,921,833.34	
PUR 46150	4/16/09 4/16/09	912795P5 287351	U.S. TREASURY BILLS JP MORGAN	.2795 10/01/09	65,000,000.00	.280 99.870		64,915,218.34	
PUR 46190	4/20/09 4/20/09	912795P5 287364	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2795 10/01/09	100,000,000.00	.280 99.873		99,872,672.22	
PUR 46191	4/20/09 4/20/09	912795P5 287364	U.S. TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.2845 10/01/09	100,000,000.00	.285 99.870		99,870,394.44	
PUR 46271	4/23/09 4/23/09	912795P5 287384	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.2395 10/01/09	100,000,000.00	.240 99.893		99,892,890.28	
PUR 46278	4/23/09 4/23/09	912795P5 287384	U.S. TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2420 10/01/09	22,000,000.00	.242 99.892		21,976,189.89	
PUR 46364	4/29/09 4/29/09	912795P5 287408	U.S. TREASURY BILLS CITIGROUP GBL MKT(FMLY SALO	.1870 10/01/09	31,126,000.00	.187 99.919		31,100,939.24	

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PUR 46354	4/29/09 4/29/09	912795P5 287408	U.S. TREASURY BILLS CREDIT SUISSE SEC (USA) LLC	.2145 10/01/09	50,000,000.00	.215 99.908		49,953,822.92	
PUR 46397	4/30/09 4/30/09	912795P5 287416	U.S. TREASURY BILLS BANK OF AMERICA SECURITIES	.1945 10/01/09	154,450,000.00	.195 99.917		154,321,493.31	
PUR	4/16/09	912795P6	U.S. TREASURY BILLS	.2945		.295			

46156	4/16/09	287351	GOLDMAN SACHS & COMPANY	10/08/09	50,000,000.00	99.857		49,928,420.14
PUR	4/20/09	912795P6	U.S. TREASURY BILLS	.2995		.300		
46192	4/20/09	287364	BNP PARIBAS SECURITIES CORP	10/08/09	50,000,000.00	99.858		49,928,868.75
PUR	4/23/09	912795P6	U.S. TREASURY BILLS	.2595		.260		
46273	4/23/09	287384	BNP PARIBAS SECURITIES CORP	10/08/09	100,000,000.00	99.879		99,878,900.00
PUR	4/24/09	912795P6	U.S. TREASURY BILLS	.2645		.265		
46282	4/24/09	287390	BANK OF AMERICA SECURITIES	10/08/09	75,000,000.00	99.877		74,907,976.05
PUR	4/28/09	912795P6	U.S. TREASURY BILLS	.2495		.250		
46338	4/28/09	287402	CREDIT SUISSE SEC (USA) LLC	10/08/09	104,000,000.00	99.887		103,882,513.22
PUR	4/29/09	912795P6	U.S. TREASURY BILLS	.2405		.241		
46355	4/29/09	287408	JP MORGAN	10/08/09	50,000,000.00	99.892		49,945,887.50
PUR	4/30/09	912795P6	U.S. TREASURY BILLS	.2320		.232		
46400	4/30/09	287416	CREDIT SUISSE SEC (USA) LLC	10/08/09	135,000,000.00	99.896		134,859,929.99
PUR	4/30/09	912795P6	U.S. TREASURY BILLS	.2295		.230		
46398	4/30/09	287416	JP MORGAN	10/08/09	150,000,000.00	99.897		149,846,043.75
PUR	4/20/09	912795P7	U S TREASURY BILLS	.3095		.310		
46202	4/20/09	287364	BNP PARIBAS SECURITIES CORP	10/15/09	100,000,000.00	99.847		99,846,969.44
PUR	4/28/09	912795P7	U S TREASURY BILLS	.2645		.265		
46339	4/28/09	287402	JP MORGAN	10/15/09	105,000,000.00	99.875		104,868,852.08
PUR	4/23/09	912795Q9	U S TREASURY BILLS	.1195		.120		
46274	4/23/09	287384	BANK OF AMERICA SECURITIES	7/30/09	79,394,000.00	99.967		79,368,172.69

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PUR	4/28/09	912795Q9	U S TREASURY BILLS	.1195		.120			
46332	4/28/09	287402	BNP PARIBAS	7/30/09	135,000,000.00	99.969		134,958,324.39	
PUR	4/28/09	912795Q9	U S TREASURY BILLS	.1205		.121			
46336	4/28/09	287402	JP MORGAN	7/30/09	100,000,000.00	99.969		99,968,870.84	
PUR	4/16/09	912795S4	U S TREASURY BILLS	.3145		.315			
46157	4/16/09	287351	GOLDMAN SACHS & COMPANY	10/22/09	50,000,000.00	99.835		49,917,443.75	
PUR	4/20/09	912795S4	U S TREASURY BILLS	.3300		.331			
46195	4/20/09	287364	BNP PARIBAS SECURITIES CORP	10/22/09	100,000,000.00	99.830		99,830,416.68	
PUR	4/20/09	912795S4	U S TREASURY BILLS	.3245		.325			
46203	4/20/09	287364	BNP PARIBAS SECURITIES CORP	10/22/09	35,000,000.00	99.833		34,941,635.07	
PUR	4/09/09	912795S6	U.S. TREASURY BILLS	.4505		.452			
46071	4/09/09	287324	BNP PARIBAS SECURITIES CORP	12/17/09	25,000,000.00	99.685		24,921,162.50	
PUR	4/23/09	912795U2	U S TREASURY BILLS	.0960		.096			
46270	4/23/09	287384	GOLDMAN SACHS & COMPANY	6/24/09	50,000,000.00	99.983		49,991,733.34	
PUR	4/28/09	91302CSV	UNITED TECHNOLOGIES CORP DI	.1300		.130			
46337	4/28/09	287402	BANK OF AMERICA SECURITIES	5/29/09	30,000,000.00	99.989		29,996,641.68	
PUR	4/28/09	9497F0RV	WELLS FARGO CO DISC C P	.1500		.150			
46324	4/28/09	287402	WELLS FARGO	4/29/09	50,000,000.00	100.00		49,999,791.67	
PUR	4/28/09	9497F0RW	WELLS FARGO CO DISC C P	.1500		.150			
46325	4/28/09	287402	WELLS FARGO	4/30/09	50,000,000.00	99.999		49,999,583.33	
PUR	4/28/09	9497F0S4	WELLS FARGO CO DISC C P	.1500		.150			
46326	4/28/09	287402	WELLS FARGO	5/04/09	50,000,000.00	99.998		49,998,750.00	
PUR	4/29/09	9497F0S6	WELLS FARGO CO DISC C P	.1500		.150			
46353	4/29/09	287408	WELLS FARGO	5/06/09	60,000,000.00	99.997		59,998,250.00	
PUR	4/30/09	9497F0S8	WELLS FARGO CO DISC C P	.1500		.150			
46384	4/30/09	287416	WELLS FARGO	5/08/09	50,000,000.00	99.997		49,998,333.33	
SUBTOTAL FIXED PURCHASES:					7652450000.00			7648736013.31	
TOTAL FUND PURCHASES:					7652450000.00			7648736013.31	

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SALES OF FIXED INCOME SECURITIES									
SALE 43493	4/08/09 4/08/09	912795L5 287318	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	1.3250 4/23/09	51,548,000.00	1.334 99.995		51,545,272.25	25,731.04
SALE 43493	4/22/09 4/22/09	912795L5 287378	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	1.3250 4/23/09	40,000,000.00	1.334 100.00		39,999,927.22	1,399.44
SALE 44736	4/20/09 4/20/09	912795L8 287364	U S TREASURY BILLS BNP PARIBAS SECURITIES CORP	.2945 5/14/09	6,048,000.00	.295 99.998		6,047,899.20	1,086.62
SALE 41392	4/28/09 4/28/09	912795Q7 287402	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	2.0700 6/04/09	175,000,000.00	2.114 99.993		174,987,499.65	359,812.15
SALE 41539	4/28/09 4/28/09	912795Q7 287402	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	2.4650 6/04/09	75,000,000.00	2.526 99.993		74,994,642.70	184,653.12
SALE 41952	4/28/09 4/28/09	912795Q7 287402	U S TREASURY BILLS GOLDMAN SACHS & COMPANY	2.0795 6/04/09	15,000,000.00	2.117 99.993		14,998,928.54	30,987.50
SALE 41968	4/28/09 4/28/09	912795Q8 287402	U S TREASURY BILLS JP MORGAN	2.1145 7/02/09	100,000,000.00	2.156 99.986		99,986,368.06	368,152.78
SALE 42547	4/28/09 4/28/09	912795Q8 287402	U S TREASURY BILLS JP MORGAN	2.0595 7/02/09	150,000,000.00	2.097 99.986		149,979,552.09	537,333.34
SALE 42548	4/28/09 4/28/09	912795Q8 287402	U S TREASURY BILLS JP MORGAN	2.0520 7/02/09	25,000,000.00	2.089 99.986		24,996,592.02	89,217.02
SUBTOTAL FIXED SALES:					637,596,000.00			637,536,681.73	1,598,373.01
TOTAL FUND SALES:					637,596,000.00			637,536,681.73	

END OF REPORT FOR: CASH MANAGEMENT FD

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DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/09 THROUGH 4/30/09
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PURCHASE OF FIXED INCOME SECURITIES									
PUR 46243	4/21/09 4/24/09	015271AA 422512	ALEXANDRIA REAL ESTATE EQUI JP MORGAN	3.7000 1/15/27	5,500,000.00	5.739 77.500		4,262,500.00	
SUBTOTAL FIXED PURCHASES:					5,500,000.00			4,262,500.00	
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 37919	3/27/09 4/01/09	00163U10 422435	AMAG PHARMACEUTICALS INC. ITG (CHANNEL)		100.00	35.960	1.50	3,597.50	
PUR 37919	3/30/09 4/02/09	00163U10 422439	AMAG PHARMACEUTICALS INC. MERRIMAN/OTC		1,697.00	35.998	25.46	61,114.41	
PUR 46114	4/14/09 4/17/09	00423910 422489	ACADIA REALTY T BARCLAYS CAPITAL (DOMESTIC)		1,250.00	11.950		14,937.50	
PUR 46114	4/14/09 4/17/09	00423910 422489	ACADIA REALTY T JP MORGAN		2,250.00	11.950		26,887.50	
PUR 46114	4/14/09 4/17/09	00423910 422489	ACADIA REALTY T MERRILL LYNCH (RESEARCH)		5,000.00	11.950		59,750.00	
PUR 46114	4/14/09 4/17/09	00423910 422489	ACADIA REALTY T RBC CAPITAL (DOMESTIC)		750.00	11.950		8,962.50	
PUR 46114	4/14/09 4/17/09	00423910 422489	ACADIA REALTY T UBS WARBURG LLC		750.00	11.950		8,962.50	
PUR 45415	3/31/09 4/03/09	00484M10 422443	ACORDA THERAPEUTICS INC INSTINET (PORTAL)		100,000.00	20.120	700.00	2,012,720.00	
PUR 45415	3/31/09 4/03/09	00484M10 422443	ACORDA THERAPEUTICS INC ITG (CHANNEL)		85,000.00	20.170	1,275.00	1,715,733.50	

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PUR 45415	3/31/09 4/03/09	00484M10 422443	ACORDA THERAPEUTICS INC LIQUIDNET		15,000.00	20.175	300.00	302,925.00	
PUR 20360	4/20/09 4/23/09	00915810 422502	AIR PRODUCTS & CHEMICALS, I CITIGROUP/CITIBANK DOMESTIC		125,000.00	57.884	5,000.00	7,240,462.50	
PUR 20360	4/21/09 4/24/09	00915810 422508	AIR PRODUCTS & CHEMICALS, I CITIGROUP/CITIBANK DOMESTIC		100,000.00	56.900	4,000.00	5,693,960.00	
PUR 45496	4/06/09 4/09/09	02385010 422464	AMERICAN APPAREL INC SANFORD BERNSTEIN & CO.		40,000.00	3.098	1,600.00	125,524.00	
PUR 45496	4/07/09 4/13/09	02385010 422468	AMERICAN APPAREL INC SANFORD BERNSTEIN & CO.		60,000.00	3.421	2,400.00	207,636.00	
PUR 9798	4/14/09 4/17/09	03251110 422485	ANADARKO PETROLEUM CORP. WACHOVIA SECURITIES, INC.		150,000.00	43.895	6,000.00	6,590,190.00	
PUR 9798	4/15/09 4/20/09	03251110 422490	ANADARKO PETROLEUM CORP. PACIFIC CREST SECURITIES		125,000.00	42.403	5,000.00	5,305,362.50	
PUR 9798	4/15/09 4/20/09	03251110 422490	ANADARKO PETROLEUM CORP. SANFORD BERNSTEIN & CO.		100,000.00	42.598	4,000.00	4,263,840.00	
PUR 44470	4/07/09 4/13/09	03760410 422468	APOLLO GROUP INC-CL A JEFFERIES & COMPANY		5,000.00	63.624	150.00	318,271.50	
PUR 44470	4/23/09 4/28/09	03760410 422517	APOLLO GROUP INC-CL A UBS WARBURG LLC		5,000.00	60.671	150.00	303,502.50	
PUR 35379	3/30/09 4/02/09	04004710 422439	ARENA PHARMACEUTICALS, INC. INSTINET (PORTAL)		10,000.00	3.083	70.00	30,897.00	
PUR 35379	3/30/09 4/02/09	04004710 422439	ARENA PHARMACEUTICALS, INC. LIQUIDNET		1,000,000.00	3.055	10,000.00	3,065,000.00	
PUR 35379	3/30/09 4/02/09	04004710 422439	ARENA PHARMACEUTICALS, INC. MERRIMAN/OTC		690,000.00	3.250	10,350.00	2,252,643.00	

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PUR 19811	3/27/09 4/01/09	15102010 422435	CELGENE CORP. ITG (CHANNEL)		251,646.00	46.008	3,774.69	11,581,403.20	
PUR 19811	3/30/09 4/02/09	15102010 422439	CELGENE CORP. INSTINET (PORTAL)		110,000.00	44.773	770.00	4,925,767.00	
PUR 19811	3/30/09 4/02/09	15102010 422439	CELGENE CORP. KEYBANC CAPITAL MKTS INC		40,000.00	45.150	600.00	1,806,588.00	
PUR 19811	3/30/09 4/02/09	15102010 422439	CELGENE CORP. MERRIMAN/OTC		213,354.00	44.968	3,200.31	9,597,217.64	
PUR 45492	4/06/09 4/09/09	16113310 422464	CHARMING SHOPES CREDIT SUISSE SEC (AES)		50,000.00	1.960	500.00	98,500.00	
PUR 45492	4/06/09 4/09/09	16113310 422464	CHARMING SHOPES CREDIT SUISSE SEC (AES)		100,000.00	2.015	1,000.00	202,530.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					150,000.00	1.997	1,500.00	301,030.00	
PUR 45492	4/07/09 4/13/09	16113310 422468	CHARMING SHOPES CREDIT SUISSE SEC (AES)		84,500.00	1.944	845.00	165,079.20	
PUR 46216	4/21/09 4/23/09	17296710 422506	CITIGROUP INC. MORGAN STANLEY		60,000.00	2.690		161,400.00	
PUR 46166	4/16/09 4/21/09	24353710 422494	DECKERS OUTDOOR CORP CREDIT SUISSE SEC (AES)		10,000.00	59.996	100.00	600,059.00	
PUR 46166	4/20/09 4/23/09	24353710 422502	DECKERS OUTDOOR CORP CREDIT SUISSE SEC (AES)		4,000.00	61.924	40.00	247,736.00	
PUR	4/24/09	24353710	DECKERS OUTDOOR CORP						

46166 4/29/09 422520 UBS WARBURG LLC 10,000.00 59.471 300.00 595,011.00

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PUR 46166	4/27/09 4/30/09	24353710 422524	DECKERS OUTDOOR CORP CREDIT SUISSE SEC (AES)		5,000.00	57.255	50.00	286,325.00	
PUR 46316	4/27/09 4/30/09	24736170 422524	DELTA AIR LINES INC DEL CITIGROUP/CITIBANK DOMESTIC		250,000.00	6.786	10,000.00	1,706,425.00	
PUR 18029	4/09/09 4/15/09	25179M10 422477	DEVON ENERGY CORP. JP MORGAN		150,000.00	48.399	6,000.00	7,265,850.00	
PUR 38678	4/27/09 4/30/09	26613Q10 422524	DUPONT FABROS TECHNOLOGY IN SOLEIL SECURITIES CORP.		25,000.00	8.335	1,000.00	209,375.00	
PUR 14885	4/27/09 4/30/09	27864210 422524	EBAY INC. UBS WARBURG LLC		50,000.00	16.501	1,500.00	826,555.00	
PUR 12066	3/30/09 4/02/09	29380T10 422439	ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI		20,000.00	15.319	300.00	306,674.00	
PUR 46079	4/09/09 4/15/09	34623310 422477	FORESTAR REAL ESTATE GROUP LANGEN MCALENNY		9,000.00	10.136	360.00	91,587.60	
PUR 46079	4/14/09 4/17/09	34623310 422485	FORESTAR REAL ESTATE GROUP LANGEN MCALENNY		116,000.00	10.090	4,640.00	1,175,091.60	
PUR 46079	4/15/09 4/20/09	34623310 422490	FORESTAR REAL ESTATE GROUP DEUTSCHE BANK AG (DOMESTIC)		26,921.00	10.058	1,076.84	271,848.26	
PUR 46079	4/17/09 4/22/09	34623310 422498	FORESTAR REAL ESTATE GROUP DEUTSCHE BANK AG (DOMESTIC)		121.00	10.150	4.84	1,232.99	
PUR 46079	4/20/09 4/23/09	34623310 422502	FORESTAR REAL ESTATE GROUP DEUTSCHE BANK AG (DOMESTIC)		47,958.00	10.080	1,918.32	485,325.37	
PUR 45384	3/27/09 4/01/09	35906A10 422435	FRONTIER COMMUNICATIONS COR GRISWOLD COMPANY		250,000.00	6.973	2,500.00	1,745,750.00	
PUR 45384	3/27/09 4/01/09	35906A10 422435	FRONTIER COMMUNICATIONS COR ICAP CORPORATES LLC		250,000.00	6.981	2,500.00	1,747,625.00	

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PUR 45384	3/27/09 4/01/09	35906A10 422435	FRONTIER COMMUNICATIONS COR ITG (CHANNEL)		100,000.00	6.956	1,500.00	697,050.00	
PUR 45384	3/27/09 4/01/09	35906A10 422435	FRONTIER COMMUNICATIONS COR MERIDIAN EQUITY PARTNERS		150,000.00	6.879	1,500.00	1,033,290.00	
PUR 45384	3/30/09 4/02/09	35906A10 422439	FRONTIER COMMUNICATIONS COR GRISWOLD COMPANY		250,000.00	6.981	2,500.00	1,747,850.00	
PUR 45384	3/30/09 4/02/09	35906A10 422439	FRONTIER COMMUNICATIONS COR ICAP CORPORATES LLC		70,000.00	7.032	700.00	492,954.00	
PUR 45384	3/30/09 4/02/09	35906A10 422439	FRONTIER COMMUNICATIONS COR MERIDIAN EQUITY PARTNERS		250,000.00	6.988	2,500.00	1,749,500.00	
PUR 45384	3/30/09 4/02/09	35906A10 422439	FRONTIER COMMUNICATIONS COR PRINCETON SECURITIES GROUP		500,000.00	6.966	5,000.00	3,487,950.00	
PUR 45384	3/31/09 4/03/09	35906A10 422443	FRONTIER COMMUNICATIONS COR ICAP CORPORATES LLC		180,000.00	7.168	1,800.00	1,292,076.00	
PUR 45384	4/01/09 4/06/09	35906A10 422447	FRONTIER COMMUNICATIONS COR BARCLAYS CAPITAL (DOMESTIC)		228,400.00	7.278	9,136.00	1,671,339.84	
PUR 45384	4/08/09 4/14/09	35906A10 422472	FRONTIER COMMUNICATIONS COR BARCLAYS CAPITAL (DOMESTIC)		21,700.00	7.308	868.00	159,460.28	
PUR 45384	4/09/09 4/15/09	35906A10 422477	FRONTIER COMMUNICATIONS COR BARCLAYS CAPITAL (DOMESTIC)		182,049.00	7.559	7,281.96	1,383,426.76	

PUR 45384	4/09/09 4/15/09	35906A10 422477	FRONTIER COMMUNICATIONS COR ITG (CHANNEL)		32,013.00	7.585	480.20	243,311.61
PUR 45384	4/13/09 4/16/09	35906A10 422481	FRONTIER COMMUNICATIONS COR BARCLAYS CAPITAL (DOMESTIC)		442,938.00	7.534	17,717.52	3,354,723.82
PUR 45384	4/14/09 4/17/09	35906A10 422485	FRONTIER COMMUNICATIONS COR BARCLAYS CAPITAL (DOMESTIC)		92,900.00	7.488	3,716.00	699,323.33

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PUR 46208	4/20/09 4/23/09	36467W10 422502	GAMESTOP CORP JP MORGAN		75,000.00	28.466	3,000.00	2,137,957.50	
PUR 45204	4/06/09 4/09/09	36476010 422464	GAP INC. (THE) DEUTSCHE BANK AG (DOMESTIC)		45,000.00	14.461	1,800.00	652,536.00	
PUR 45475	4/08/09 4/14/09	48247020 422472	KIT DIGITAL INC INSTINET (PORTAL)		1,713.00	8.500	11.99	14,572.49	
PUR 44990	4/16/09 4/21/09	48666K10 422494	KB HOME DEUTSCHE BANK AG (DOMESTIC)		16,200.00	15.471	648.00	251,278.20	
PUR 44990	4/16/09 4/21/09	48666K10 422494	KB HOME MIDWOOD SECURITIES, INC.		58,800.00	15.615	2,940.00	921,096.12	
PUR 03736	4/23/09 4/28/09	49446R10 422517	KIMCO REALTY CORP. DEUTSCHE BANK AG (DOMESTIC)		25,000.00	10.318	1,000.00	258,937.50	
PUR 43578	4/27/09 4/30/09	53071M50 422524	LIBERTY MEDIA CORP. UBS WARBURG LLC		100,000.00	23.902	3,000.00	2,393,170.00	
PUR 45230	3/27/09 4/01/09	55616P10 422435	MACY'S INC. WILLIAMS CAPITAL GROUP		5,000.00	9.460	75.00	47,375.00	
PUR 45230	3/30/09 4/02/09	55616P10 422439	MACY'S INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	8.731	750.00	437,315.00	
PUR 45230	3/30/09 4/02/09	55616P10 422439	MACY'S INC. WILLIAMS CAPITAL GROUP		25,000.00	8.978	375.00	224,830.00	
PUR 45230	3/31/09 4/03/09	55616P10 422443	MACY'S INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	8.611	750.00	431,315.00	
PUR 40686	4/02/09 4/07/09	59170810 422452	METROPCS COMMUNICATIONS INC BARCLAYS CAPITAL (DOMESTIC)		250,000.00	18.614	10,000.00	4,663,375.00	
PUR 40686	4/02/09 4/07/09	59170810 422452	METROPCS COMMUNICATIONS INC SOLEIL SECURITIES CORP.		410,000.00	18.758	16,400.00	7,707,221.00	

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PUR 40686	4/03/09 4/08/09	59170810 422460	METROPCS COMMUNICATIONS INC SOLEIL SECURITIES CORP.		290,000.00	18.676	11,600.00	5,427,524.00	
PUR 34243	4/24/09 4/29/09	63707110 422520	NATIONAL OILWELL VARCO, INC MERRILL LYNCH (RESEARCH)		190,000.00	30.789	7,600.00	5,857,529.00	
PUR 34243	4/27/09 4/30/09	63707110 422524	NATIONAL OILWELL VARCO, INC MERRILL LYNCH (RESEARCH)		60,000.00	29.845	2,400.00	1,793,106.00	
PUR 41696	4/09/09 4/15/09	65129010 422477	NEWFIELD EXPLORATION CO. JP MORGAN		125,000.00	26.293	5,000.00	3,291,612.50	
PUR 38331	3/27/09 4/01/09	65163910 422435	NEWMONT MINING CORP. MURIEL SEIBERT & CO		89,500.00	45.508	1,342.50	4,074,272.70	
PUR 38331	3/30/09 4/02/09	65163910 422439	NEWMONT MINING CORP. MURIEL SEIBERT & CO		160,500.00	45.483	2,407.50	7,302,493.20	
PUR 46206	4/20/09 4/23/09	67034610 422502	NUCOR CORP GOLDMAN SACHS & COMPANY		250,000.00	41.722	10,000.00	10,440,375.00	
PUR 46206	4/21/09 4/24/09	67034610 422508	NUCOR CORP CITIGROUP/CITIBANK DOMESTIC		9,515.00	42.150	380.60	401,436.90	

PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP CITIGROUP/CITIBANK DOMESTIC	40,000.00	41.122	1,600.00	1,646,468.00
PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP DEUTSCHE BANK AG (DOMESTIC)	95,285.00	41.595	3,811.40	3,967,200.50
PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP FRIEDMAN BILLINGS RAMSEY	50,000.00	41.923	2,000.00	2,098,150.00
PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP FRIEDMAN BILLINGS RAMSEY	5,700.00	41.393	228.00	236,165.82
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				55,700.00	41.869	2,228.00	2,334,315.82

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PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP GOLDMAN SACHS & COMPANY		34,500.00	41.556	1,380.00	1,435,065.45	
PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP LEERINK SWANN LLC		50,000.00	41.735	2,000.00	2,088,750.00	
PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP SOLEIL SECURITIES CORP.		390,000.00	41.231	15,600.00	16,095,651.00	
PUR 46206	4/23/09 4/28/09	67034610 422517	NUCOR CORP WACHOVIA SECURITIES, INC.		75,000.00	41.499	3,000.00	3,115,417.50	
PUR 46206	4/24/09 4/29/09	67034610 422520	NUCOR CORP CITIGROUP/CITIBANK DOMESTIC		150,000.00	41.129	6,000.00	6,175,380.00	
PUR 15781	4/20/09 4/23/09	69350610 422502	PPG INDUSTRIES, INC. SANFORD BERNSTEIN & CO.		250,000.00	43.294	10,000.00	10,833,525.00	
PUR 38068	4/02/09 4/07/09	69373H10 422452	PACER INTERNATIONAL, INC. CREDIT SUISSE SEC (AES)		100,000.00	3.771	1,000.00	378,070.00	
PUR 38068	4/22/09 4/27/09	69373H10 422513	PACER INTERNATIONAL, INC. BARCLAYS CAPITAL (DOMESTIC)		57,700.00	4.683	1,731.00	271,951.64	
PUR 38068	4/22/09 4/27/09	69373H10 422513	PACER INTERNATIONAL, INC. UBS WARBURG LLC		30,200.00	4.690	906.00	142,547.02	
PUR 38068	4/23/09 4/28/09	69373H10 422517	PACER INTERNATIONAL, INC. BARCLAYS CAPITAL (DOMESTIC)		12,100.00	4.698	363.00	57,207.59	
PUR 31104	4/24/09 4/29/09	69515610 422520	PACKAGING CORP OF AMERICA CITIGROUP/CITIBANK DOMESTIC		175,000.00	16.101	7,000.00	2,824,622.50	
PUR 31104	4/27/09 4/30/09	69515610 422524	PACKAGING CORP OF AMERICA CITIGROUP/CITIBANK DOMESTIC		325,000.00	16.077	13,000.00	5,238,090.00	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS ABN AMRO INC (DOMESTIC)		3,000.00	6.600		19,800.00	

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PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS BANK OF AMERICA SECURITIES		12,500.00	6.600		82,500.00	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS BARCLAYS CAPITAL (DOMESTIC)		3,000.00	6.600		19,800.00	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS CALYON SECURITIES(USA) INC.		938.00	6.600		6,190.80	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS CITIGROUP/CITIBANK DOMESTIC		10,000.00	6.600		66,000.00	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS DAIWA SECURITIES AMER (DOME)		937.00	6.600		6,184.20	

PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS DEUTSCHE BANK AG (DOMESTIC)	8,750.00	6.600		57,750.00	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS ING FINANCIAL MKTS(DOM FIXE	938.00	6.600		6,190.80	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS JP MORGAN	3,000.00	6.600		19,800.00	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS MORGAN STANLEY	3,000.00	6.600		19,800.00	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS SCOTIA CAPITAL MARKETS (DOM	937.00	6.600		6,184.20	
PUR 13052	4/08/09 4/14/09	74341010 422476	PROLOGIS UBS WARBURG LLC	3,000.00	6.600		19,800.00	
PUR 13052	4/27/09 4/30/09	74341010 422524	PROLOGIS SOLEIL SECURITIES CORP.	25,000.00	7.512	1,000.00	188,797.50	
PUR 13052	4/27/09 4/30/09	74341010 422524	PROLOGIS SOLEIL SECURITIES CORP.	50,000.00	7.914	2,000.00	397,675.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				75,000.00	7.780	3,000.00	586,472.50	

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PUR 43964	3/30/09 4/02/09	78440X10 422439	SL GREEN REALTY CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	10.593	300.00	212,152.00	
PUR 30846	4/13/09 4/16/09	85811910 422481	STEEL DYNAMICS INC JP MORGAN		354,986.00	11.230	10,649.58	3,997,177.86	
PUR 30846	4/14/09 4/17/09	85811910 422485	STEEL DYNAMICS INC BARCLAYS CAPITAL (DOMESTIC)		1,000,000.00	11.325	30,000.00	11,354,600.00	
PUR 30846	4/14/09 4/17/09	85811910 422485	STEEL DYNAMICS INC JP MORGAN		145,014.00	11.281	4,350.42	1,640,253.35	
PUR 30846	4/15/09 4/20/09	85811910 422490	STEEL DYNAMICS INC BARCLAYS CAPITAL (DOMESTIC)		364,700.00	11.188	10,941.00	4,091,277.54	
PUR 30846	4/16/09 4/21/09	85811910 422494	STEEL DYNAMICS INC BARCLAYS CAPITAL (DOMESTIC)		135,300.00	11.237	4,059.00	1,524,479.22	
PUR 30846	4/23/09 4/28/09	85811910 422517	STEEL DYNAMICS INC UBS WARBURG LLC		1,000,000.00	11.489	30,000.00	11,519,200.00	
PUR 30846	4/24/09 4/29/09	85811910 422520	STEEL DYNAMICS INC UBS WARBURG LLC		500,000.00	11.501	15,000.00	5,765,250.00	
PUR 22572	4/08/09 4/14/09	87986810 422472	TEMPLE-INLAND INC. CREDIT SUISSE SEC (AES)		252,003.00	5.433	2,520.03	1,371,652.33	
PUR 22572	4/08/09 4/14/09	87986810 422472	TEMPLE-INLAND INC. JP MORGAN		350,000.00	5.461	14,000.00	1,925,315.00	
PUR 22572	4/09/09 4/15/09	87986810 422477	TEMPLE-INLAND INC. JP MORGAN		324,300.00	6.055	12,972.00	1,976,608.50	
PUR 22572	4/09/09 4/15/09	87986810 422477	TEMPLE-INLAND INC. JP MORGAN		47,997.00	5.819	1,919.88	281,214.42	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					372,297.00	6.025	14,891.88	2,257,822.92	

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Domestic Report

PUR 22572	4/13/09 4/16/09	87986810 422481	TEMPLE-INLAND INC. JP MORGAN		89,000.00	6.105	3,560.00	546,922.80
PUR 22572	4/14/09 4/17/09	87986810 422485	TEMPLE-INLAND INC. JP MORGAN		66,700.00	6.114	2,668.00	410,471.80
PUR 22572	4/20/09 4/23/09	87986810 422502	TEMPLE-INLAND INC. JP MORGAN		2,200.00	6.200	88.00	13,728.00
PUR 39185	4/07/09 4/13/09	90384S30 422468	ULTA SALON COSMETICS & FRAG CREDIT SUISSE SEC (AES)		10,953.00	6.599	109.53	72,384.00
PUR 39185	4/07/09 4/13/09	90384S30 422468	ULTA SALON COSMETICS & FRAG CREDIT SUISSE SEC (AES)		50,000.00	6.748	500.00	337,875.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					60,953.00	6.721	609.53	410,259.00
PUR 39185	4/08/09 4/14/09	90384S30 422472	ULTA SALON COSMETICS & FRAG CREDIT SUISSE SEC (AES)		100.00	6.600	1.00	661.00
PUR 29721	4/06/09 4/07/09	90933T10 422457	UNITED AMERICA INDEMNITY, L BROKER CODE UNDEFINED		181,752.00	3.500		636,132.00
PUR 46165	4/16/09 4/21/09	92929710 422494	WMS INDUSTRIES FRIEDMAN BILLINGS RAMSEY		50,000.00	25.371	2,000.00	1,270,545.00
PUR 15929	4/09/09 4/15/09	93114210 422477	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		25,000.00	50.107	1,000.00	1,253,670.00
PUR 15929	4/15/09 4/20/09	93114210 422490	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		25,000.00	50.885	1,000.00	1,273,115.00
PUR 15929	4/16/09 4/21/09	93114210 422494	WAL-MART STORES, INC. JP MORGAN		50,000.00	50.538	2,000.00	2,528,905.00

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PUR 15929	4/20/09 4/23/09	93114210 422502	WAL-MART STORES, INC. LEERINK SWANN LLC		25,000.00	49.305	1,000.00	1,233,632.50	
PUR 23110	4/09/09 4/15/09	98385X10 422477	XTO ENERGY INC. JP MORGAN		100,000.00	32.895	4,000.00	3,293,480.00	
SUBTOTAL STOCK PURCHASES:					16,677,015.00		457,440.07	278,506,855.86	
PURCHASES OF COMINGLED FUND UNITS									
PUR 46098	4/08/09 4/08/09	03460L99 422457	ANESIVA INC RIGHTS Internal Cash Not Affected		15,000.00			1.00	
SUBTOTAL UNIT-ASSET PURCHASES:					15,000.00			1.00	
TOTAL FUND PURCHASES:					22,192,015.00		457,440.07	282,769,356.86	

SALES OF FIXED INCOME SECURITIES

SALE 43892	4/09/09 4/15/09	013817AP 287342	ALCOA INC. BONDS CREDIT SUISSE SEC (USA) LLC	5.7200 2/23/19	5,000,000.00	10.837 62.000		3,100,000.00	-372,720.31
SALE 43892	4/13/09 4/16/09	013817AP 287349	ALCOA INC. BONDS BARCLAYS CAPITAL INC	5.7200 2/23/19	10,000,000.00	10.837 64.000		6,400,000.00	-545,912.33
SALE 43892	4/14/09 4/17/09	013817AP 287356	ALCOA INC. BONDS BARCLAYS CAPITAL INC	5.7200 2/23/19	5,000,000.00	10.837 64.000		3,200,000.00	-273,192.33
SALE 43658	4/16/09 4/21/09	02209SAE 287369	ALTRIA GROUP INC NOTES JEFFERIES & COMPANY	9.9500 11/10/38	10,000,000.00	10.196 110.45		11,045,800.00	1,275,519.83
SALE 43658	4/17/09 4/22/09	02209SAE 287376	ALTRIA GROUP INC NOTES JEFFERIES & COMPANY	9.9500 11/10/38	10,000,000.00	10.196 110.10		11,010,900.00	1,240,561.46

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SALE 43658	4/27/09 4/30/09	02209SAE 287414	ALTRIA GROUP INC NOTES CANTOR FITZGERALD SECURITIE	9.9500 11/10/38	10,000,000.00	10.196 108.34		10,834,300.00	1,063,466.41
SALE 43658	4/27/09 4/30/09	02209SAE 287414	ALTRIA GROUP INC NOTES CANTOR FITZGERALD SECURITIE	9.9500 11/10/38	5,000,000.00	10.196 108.82		5,441,200.00	555,783.20
SALE 43391	3/31/09 4/03/09	13342BAD 287299	CAMERON INT'L CORP SR NOTES JEFFERIES & COMPANY	7.0000 7/15/38	5,000,000.00	9.476 76.040		3,802,000.00	22,790.53
SALE 43392	3/27/09 4/01/09	20030NAX 287283	COMCAST CORP NOTES BARCLAYS CAPITAL INC	6.4000 5/15/38	20,000,000.00	9.977 86.413		17,282,600.00	4,035,227.48
SALE 43382	3/27/09 4/01/09	437076AS 287283	HOME DEPOT INC SENIOR NOTES CREDIT SUISSE SEC (USA) LLC	5.8750 12/16/36	5,000,000.00	10.439 70.832		3,541,600.00	598,192.94
SALE 43723	3/27/09 4/01/09	460146CC 287283	INTERNATIONAL PAPER CO SR N MORGAN STANLEY	8.7000 6/15/38	10,000,000.00	11.300 66.750		6,675,000.00	-1,113,802.85
SALE 44850	4/13/09 4/16/09	65332VBG 287349	NEXTEL COMM CO GUAR NOTES JEFFERIES & COMPANY	7.3750 8/01/15	4,000,000.00	23.868 58.250		2,330,000.00	427,017.19
SALE 44850	4/13/09 4/16/09	65332VBG 287349	NEXTEL COMM CO GUAR NOTES JEFFERIES & COMPANY	7.3750 8/01/15	2,000,000.00	23.868 58.250		1,165,000.00	213,508.59
SALE 44850	4/13/09 4/16/09	65332VBG 287349	NEXTEL COMM CO GUAR NOTES JEFFERIES & COMPANY	7.3750 8/01/15	2,000,000.00	23.868 58.250		1,165,000.00	213,508.59
SALE 44850	4/13/09 4/16/09	65332VBG 287349	NEXTEL COMM CO GUAR NOTES JEFFERIES & COMPANY	7.3750 8/01/15	14,000,000.00	23.868 58.250		8,155,000.00	1,494,560.15
SALE 44877	4/03/09 4/08/09	65332VBH 287317	NEXTEL COMM CO GUAR NOTES CITIGROUP/CITIBANK DOMESTIC	6.8750 10/31/13	5,000,000.00	26.195 60.500		3,025,000.00	513,932.21
SALE 44877	4/09/09 4/15/09	65332VBH 287342	NEXTEL COMM CO GUAR NOTES CITIGROUP/CITIBANK DOMESTIC	6.8750 10/31/13	8,000,000.00	26.195 61.250		4,900,000.00	872,551.50
SALE 44851	4/07/09 4/13/09	65332VBJ 287317	NEXTEL COMM CO GUAR NOTES CREDIT SUISSE SEC (USA) LLC	5.9500 3/15/14	5,000,000.00	24.657 55.500		2,775,000.00	361,798.63

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SALE 44851	4/08/09 4/14/09	65332VBJ 287335	NEXTEL COMM CO GUAR NOTES JEFFERIES & COMPANY	5.9500 3/15/14	1,500,000.00	24.657 56.000		840,000.00	115,815.28
SALE 44851	4/08/09 4/14/09	65332VBJ 287335	NEXTEL COMM CO GUAR NOTES JEFFERIES & COMPANY	5.9500 3/15/14	3,500,000.00	24.657 56.000		1,960,000.00	270,235.65
SUBTOTAL FIXED SALES:					140,000,000.00			108,648,400.00	10,968,841.82

SALES OF STOCK AND OTHER EQUITIES

SALE 32425	4/02/09 4/07/09	00206R10 422453	AT&T INC. JP MORGAN		150,000.00	26.925	22.62 6,000.00	4,032,727.38	349,409.62
SALE 32425	4/02/09 4/07/09	00206R10 422453	AT&T INC. RBC CAPITAL (DOMESTIC)		350,000.00	26.913	52.76 14,000.00	9,405,602.24	811,194.12
SALE 32425	4/20/09 4/23/09	00206R10 422503	AT&T INC. MERRILL LYNCH (RESEARCH)		500,000.00	25.247	324.43 20,000.00	12,603,275.57	325,549.69
SALE 32425	4/20/09 4/23/09	00206R10 422503	AT&T INC. SANFORD BERNSTEIN & CO.		500,000.00	25.248	324.44 20,000.00	12,603,725.56	325,999.68
SALE 38693	4/08/09 4/14/09	00368710 422473	ABITIBIBOWATER INC. INSTINET (DOMESTIC)		21,237.00	.448	.24 106.19	9,399.25	-508,894.62
SALE 38693	4/08/09 4/14/09	00368710 422473	ABITIBIBOWATER INC. INSTINET (DOMESTIC)		51,000.00	.448	.59 255.00	22,572.01	-1,222,094.72
SALE 38693	4/08/09 4/14/09	00368710 422473	ABITIBIBOWATER INC. INSTINET (DOMESTIC)		293,200.00	.448	3.38 1,466.00	129,766.94	-7,025,846.52

8,756,835.86

3 INTRA-DAY TRANSACTIONS SUBTOTAL:

365,437.00 .448 4.21 161,738.20 -
1,827.19

SALE 38693	4/09/09 4/15/09	00368710 422478	ABITIBIBOWATER INC. INSTINET (DOMESTIC)		271,500.00	.450	3.15 1,357.51	120,868.64	-6,505,151.34
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SALE 38693	4/09/09 4/15/09	00368710 422478	ABITIBIBOWATER INC. INSTINET (DOMESTIC)		70,900.00	.450	.82 354.50	31,563.86	-1,698,766.95
SALE 38693 3,905.48	4/09/09 4/15/09	00368710 422478	ABITIBIBOWATER INC. INSTINET (DOMESTIC)		163.00	.450	.01 .81	72.57	-
3 INTRA-DAY TRANSACTIONS SUBTOTAL:					342,563.00	.450	3.98	152,505.07	-
							1,712.82		
8,207,823.77									
SALE 37669	4/08/09 4/14/09	02040910 422473	ALMOST FAMILY, INC. CREDIT SUISSE SEC (AES)		30,000.00	20.625	15.91 300.00	618,431.09	65,944.69
SALE 28035	4/06/09 4/09/09	03611510 422465	ANN TAYLOR STORES CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	6.001	3.37 4,000.00	596,046.63	-2,135,789.94
SALE 05297	4/09/09 4/15/09	03741110 422478	APACHE CORP. SANFORD BERNSTEIN & CO.		125,000.00	67.753	217.66 5,000.00	8,463,957.34	4,112,376.98
SALE 05297	4/24/09 4/29/09	03741110 422524	APACHE CORP. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	68.630	88.19 2,000.00	3,429,386.81	1,688,754.67
SALE 08785	4/23/09 4/28/09	03783310 422518	APPLE INC. UBS WARBURG LLC		50,000.00	125.30	161.02 1,500.00	6,263,703.98	3,869,271.77
SALE 31170	4/17/09 4/22/09	16389310 422499	CHEMTURA CORP. INSTINET (PORTAL)		599,996.00	.047	.73 2,999.98	25,379.10	-7,858,500.51
SALE 21041	4/24/09 4/29/09	16676410 422524	CHEVRON CORP. BARCLAYS CAPITAL (DOMESTIC)		25,000.00	66.837	42.95 1,000.00	1,669,892.05	846,107.15
SALE 21041	4/24/09 4/29/09	16676410 422524	CHEVRON CORP. MERRILL LYNCH (RESEARCH)		25,000.00	66.723	42.87 1,000.00	1,667,042.13	843,257.23
SALE 46216	4/20/09 4/23/09	17296710 422507	CITIGROUP INC. MORGAN STANLEY (OPTIONS)		60,000.00	2.500	3.86	149,996.14	-11,403.86

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SALE 26670	4/13/09 4/16/09	22822710 422482	CROWN CASTLE INTERNATIONAL MERRILL LYNCH (RESEARCH)		100,000.00	24.880	63.95 4,000.00	2,483,896.05	114,894.50
SALE 26670	4/14/09 4/17/09	22822710 422486	CROWN CASTLE INTERNATIONAL MERRILL LYNCH (RESEARCH)		450,000.00	24.250	280.46 18,000.00	10,894,309.54	233,802.57
SALE 26670	4/15/09 4/20/09	22822710 422491	CROWN CASTLE INTERNATIONAL MERRILL LYNCH (RESEARCH)		400,000.00	23.900	245.70 16,000.00	9,543,834.30	67,828.11
SALE 20462	4/16/09 4/21/09	23331A10 422495	DR HORTON INC. MIDWOOD SECURITIES, INC.		100,000.00	11.196	28.78 5,000.00	1,114,611.22	-240,046.46
SALE 33923	3/30/09 4/02/09	23335C10 422440	DTS INC. MERRIMAN/OTC		60,000.00	22.750	7.65 900.00	1,364,092.35	153,929.20
SALE 14404	4/20/09 4/23/09	26353410 422503	DU PONT (E.I.) DE NEMOURS SANFORD BERNSTEIN & CO.		250,000.00	26.860	172.58 10,000.00	6,704,877.42	-3,809,071.35
SALE 21551	4/14/09 4/17/09	26874Q10 422486	ENSCO INTERNATIONAL, INC. WACHOVIA SECURITIES, INC.		125,000.00	31.463	101.08 5,000.00	3,927,798.92	287,778.22
SALE 25827	4/23/09 4/28/09	31561610 422518	F5 NETWORKS INC. UBS WARBURG LLC		25,000.00	24.933	16.02 750.00	622,548.98	83,613.16
SALE 26353	4/21/09 4/24/09	35671D85 422509	FREEPORT-MCMORAN COPPER-B CITIGROUP/CITIBANK DOMESTIC		250,000.00	40.187	258.21 10,000.00	10,036,441.79	-2,964,726.37
SALE 26353	4/22/09 4/27/09	35671D85 422514	FREEPORT-MCMORAN COPPER-B GOLDMAN SACHS & COMPANY		100,000.00	42.118	108.25 4,000.00	4,207,681.75	-992,785.52
SALE 26353	4/24/09 4/29/09	35671D85 422524	FREEPORT-MCMORAN COPPER-B CITIGROUP/CITIBANK DOMESTIC		160,000.00	40.547	166.73 6,400.00	6,480,969.27	-1,839,778.36

SALE 38049	4/17/09 4/22/09	37002110 422499	GENERAL GROWTH PROPERTIES INSTINET (PORTAL)		150,000.00	.550	2.13 750.00	81,747.87	-5,745,369.52
SALE 34699	3/30/09 4/02/09	37229R20 422440	GENIUS PRODUCTS, INC. MERRIMAN/OTC		940,000.00	.003	.02	3,101.98	-2,638,367.34

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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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SALE 27276 452,232.24	4/13/09 4/14/09	42835810 422457	HI/FN, INC. TENDERED		70,000.00	4.000		280,000.00	-
SALE 27625	4/16/09 4/21/09	45990210 422495	INTERNATIONAL GAME TECHNOLO FRIEDMAN BILLINGS RAMSEY		100,000.00	11.443	29.41 4,000.00	1,140,270.59	-2,582,756.43
SALE 27625	4/20/09 4/23/09	45990210 422503	INTERNATIONAL GAME TECHNOLO DEUTSCHE BANK AG (DOMESTIC)		20,000.00	10.726	5.52 800.00	213,706.48	-530,898.92
SALE 27625	4/23/09 4/28/09	45990210 422518	INTERNATIONAL GAME TECHNOLO DEUTSCHE BANK AG (DOMESTIC)		5,000.00	11.383	1.47 200.00	56,715.53	-129,435.82
SALE 27625	4/23/09 4/28/09	45990210 422518	INTERNATIONAL GAME TECHNOLO GOLDMAN SACHS & COMPANY		25,000.00	11.472	7.38 1,000.00	285,790.12	-644,966.64
SALE 16683	4/08/09 4/14/09	46014610 422473	INTL PAPER CO. STIFEL NICOLAUS		262,000.00	7.087	47.73 10,480.00	1,846,371.07	-8,578,237.87
SALE 41981	4/14/09 4/17/09	47783910 422486	JOHN BEAN TECHNOLOGIES CORP WACHOVIA SECURITIES, INC.		10,421.00	10.128	2.72 416.84	105,122.24	86,743.26
SALE 41981	4/15/09 4/20/09	47783910 422491	JOHN BEAN TECHNOLOGIES CORP WACHOVIA SECURITIES, INC.		41,400.00	10.107	10.76 1,656.00	416,779.60	343,764.58
SALE 38484	4/02/09 4/07/09	50047H20 422453	KONA GRILL, INC. CREDIT SUISSE SEC (AES)		30,000.00	1.273	.22 300.00	37,877.78	-448,578.33
SALE 35104	3/27/09 4/01/09	52186330 422436	LEAP WIRELESS INTERNATIONAL ITG (CHANNEL)		100,000.00	36.525	20.46 1,500.00	3,650,949.54	-1,089,671.40
SALE 35104	3/27/09 4/01/09	52186330 422436	LEAP WIRELESS INTERNATIONAL MERRIMAN/OTC		80,000.00	36.624	16.41 1,200.00	2,928,711.59	-863,785.16
SALE 35104	3/30/09 4/02/09	52186330 422440	LEAP WIRELESS INTERNATIONAL MERRIMAN/OTC		6,000.00	35.350	1.19 90.00	212,008.81	-72,428.45
SALE 35104	3/31/09 4/03/09	52186330 422444	LEAP WIRELESS INTERNATIONAL INSTINET (PORTAL)		174,000.00	35.350	34.45 1,218.00	6,149,664.95	-2,099,015.48

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S T A T E O F N E W J E R S E Y
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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 19112	4/07/09 4/13/09	53932010 422469	LIZ CLAIBORNE, INC. JP MORGAN		50,000.00	3.250	4.18 2,000.00	160,495.82	-1,329,121.10
SALE 19112	4/07/09 4/13/09	53932010 422469	LIZ CLAIBORNE, INC. JP MORGAN		100,000.00	3.226	8.30 4,000.00	318,581.70	-2,660,652.13
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					150,000.00	3.234	12.48 6,000.00	479,077.52	-
SALE 19112	4/08/09 4/14/09	53932010 422473	LIZ CLAIBORNE, INC. DEUTSCHE BANK AG (DOMESTIC)		100,000.00	3.253	8.37 4,000.00	321,301.63	-2,657,932.20
SALE 09821	4/16/09 4/21/09	57190320 422495	MARRIOTT INTERNATIONAL INC. FRIEDMAN BILLINGS RAMSEY		35,000.00	18.808	16.92 1,400.00	656,856.08	140,087.98
SALE 09821	4/20/09 4/23/09	57190320 422503	MARRIOTT INTERNATIONAL INC. JP MORGAN		35,000.00	18.456	16.61 1,400.00	644,532.89	127,764.79
SALE 09821	4/21/09 4/24/09	57190320 422509	MARRIOTT INTERNATIONAL INC. JP MORGAN		85,000.00	18.706	40.87 3,400.00	1,586,603.13	331,594.88
SALE	4/22/09	57190320	MARRIOTT INTERNATIONAL INC.				48.93		

09821	4/27/09	422514	CITIGROUP/CITIBANK DOMESTIC	100,000.00	19.037	4,000.00	1,899,651.07	423,170.77
SALE	4/23/09	57190320	MARRIOTT INTERNATIONAL INC.			40.35		
09821	4/28/09	422518	GOLDMAN SACHS & COMPANY	75,000.00	20.932	3,000.00	1,566,882.15	459,521.93
SALE	4/24/09	57190320	MARRIOTT INTERNATIONAL INC.			27.74		
09821	4/29/09	422524	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	21.580	2,000.00	1,076,987.26	338,747.11
SALE	4/27/09	57190320	MARRIOTT INTERNATIONAL INC.			54.58		
09821	4/30/09	422525	MERRILL LYNCH (RESEARCH)	100,000.00	21.235	4,000.00	2,119,405.42	642,925.12
SALE	4/03/09	58405U10	MEDCO HEALTH SOLUTIONS, INC			93.39		
25730	4/08/09	422461	JP MORGAN	400,000.00	41.690	16,000.00	16,659,986.61	11,550,850.58

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SALE	4/03/09	63663710	NATIONAL LAMPOON INC.				.01		
31384	4/08/09	422461	INSTINET (PORTAL)		3,000.00	.060	15.00	164.99	-
8,702.42									
SALE	4/08/09	63663710	NATIONAL LAMPOON INC.				.04		
31384	4/14/09	422473	INSTINET (PORTAL)		13,600.00	.090	68.00	1,155.96	-
39,042.95									
SALE	4/15/09	63663710	NATIONAL LAMPOON INC.				.01		
31384	4/20/09	422491	INSTINET (PORTAL)		633.00	.100	3.17	60.12	-
1,810.90									
SALE	4/16/09	63663710	NATIONAL LAMPOON INC.				.01		
31384	4/21/09	422495	INSTINET (PORTAL)		100.00	.100	.50	9.49	-
286.09									
SALE	4/17/09	63663710	NATIONAL LAMPOON INC.				.01		
31384	4/22/09	422499	INSTINET (PORTAL)		3,267.00	.103	16.34	320.48	-
9,336.13									
SALE	4/20/09	63663710	NATIONAL LAMPOON INC.				.07		
31384	4/23/09	422503	INSTINET (PORTAL)		38,000.00	.070	190.00	2,469.93	-109,850.56
SALE	4/21/09	63663710	NATIONAL LAMPOON INC.				.02		
31384	4/24/09	422509	INSTINET (PORTAL)		7,000.00	.070	35.00	454.98	-
20,235.64									
SALE	4/23/09	64110D10	NETAPP INC.				11.69		
40618	4/28/09	422518	UBS WARBURG LLC		25,000.00	18.191	750.00	454,008.31	-49,415.51
SALE	4/29/09	65479850	NITROMED, INC.						
31805	4/29/09	422457	TENDERED		220,000.00	.859		188,870.00	-
3,799,814.94									
SALE	3/27/09	65584410	NORFOLK SOUTHERN CORP.				58.76		
44991	4/01/09	422436	BLAYLOCK ROBERT VAN LLC		300,000.00	34.971	4,500.00	10,486,861.24	1,959,692.24
SALE	4/09/09	65584410	NORFOLK SOUTHERN CORP.				239.14		
44991	4/15/09	422478	JP MORGAN		250,000.00	37.219	10,000.00	9,294,535.86	2,188,561.69
SALE	4/15/09	67459910	OCCIDENTAL PETROLEUM CORP.				149.56		
8422	4/20/09	422491	PACIFIC CREST SECURITIES		100,000.00	58.195	4,000.00	5,815,300.44	4,615,837.86
SALE	3/30/09	69002720	OUTDOOR CHANNEL HOLDINGS, I				.37		
28667	4/02/09	422440	MERRIMAN/OTC		10,000.00	6.500	150.00	64,849.63	-66,067.34

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SALE	4/08/09	69515610	PACKAGING CORP OF AMERICA				1.32		
31104	4/14/09	422473	DEUTSCHE BANK AG (DOMESTIC)		4,000.00	12.773	160.00	50,929.88	-34,871.65
SALE	4/08/09	69515610	PACKAGING CORP OF AMERICA				31.39		
31104	4/14/09	422473	STIFEL NICOLAUS		96,000.00	12.722	3,840.00	1,217,459.81	-841,776.94
SALE	4/20/09	74005P10	PRAXAIR, INC.				155.60		
18355	4/23/09	422503	RBC CAPITAL (DOMESTIC)		92,550.00	65.415	3,702.00	6,050,319.16	3,942,068.72
SALE	4/20/09	74005P10	PRAXAIR, INC.				60.49		
18355	4/23/09	422503	WACHOVIA SECURITIES, INC.		35,850.00	65.651	1,434.00	2,352,079.52	1,535,431.45

SALE 18355	4/21/09 4/24/09	74005P10 422509	PRAXAIR, INC. RBC CAPITAL (DOMESTIC)		71,600.00	65.610	120.73 2,864.00	4,694,669.79	3,063,651.62
SALE 44248	4/24/09 4/29/09	74021510 422524	PRECISION DRILLING TRUST DEUTSCHE BANK AG (DOMESTIC)		2,630.00	4.740	.33 105.20	12,360.67	-3,044.18
SALE 44248 76,304.03	4/24/09 4/29/09	74021510 422524	PRECISION DRILLING TRUST JP MORGAN		65,386.00	4.730	7.95 2,615.44	306,685.08	-
SALE 24799 83,762.58	4/22/09 4/27/09	74938810 422514	RC2 CORP. UBS WARBURG LLC		10,000.00	9.578	2.47 300.00	95,481.53	-
SALE 38613	4/02/09 4/07/09	75734R10 422453	REDDY ICE HOLDINGS, INC. INSTINET (DOMESTIC)		39,342.00	1.510	.34 275.39	59,118.89	-1,023,831.62
SALE 38613 194,731.21	4/03/09 4/08/09	75734R10 422461	REDDY ICE HOLDINGS, INC. INSTINET (DOMESTIC)		7,480.00	1.500	.07 52.36	11,167.57	-
SALE 38613 209,570.60	4/06/09 4/09/09	75734R10 422465	REDDY ICE HOLDINGS, INC. INSTINET (DOMESTIC)		42,669.00	1.500	.36 298.68	63,704.46	-1,110,826.97
SALE 38613 209,570.60	4/07/09 4/13/09	75734R10 422469	REDDY ICE HOLDINGS, INC. INSTINET (DOMESTIC)		8,050.00	1.500	.32 56.35	12,018.33	-
SALE 38613 349,058.70	4/08/09 4/14/09	75734R10 422473	REDDY ICE HOLDINGS, INC. INSTINET (DOMESTIC)		13,408.00	1.500	.52 93.86	20,017.62	-

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SALE 38613 235,630.24	4/09/09 4/15/09	75734R10 422478	REDDY ICE HOLDINGS, INC. INSTINET (DOMESTIC)		9,051.00	1.500	.35 63.36	13,512.79	-
SALE 32459	4/22/09 4/27/09	80004C10 422514	SANDISK CORP. UBS WARBURG LLC		50,000.00	15.576	20.02 1,500.00	777,294.98	-1,870,544.81
SALE 19475	4/08/09 4/14/09	83272710 422473	SMURFIT-STONE CONTAINER COR INSTINET (DOMESTIC)		810,000.00	.055	1.15 4,050.00	40,660.85	-10,592,568.62
SALE 03413	4/22/09 4/27/09	84474110 422514	SOUTHWEST AIRLINES CO. CITIGROUP/CITIBANK DOMESTIC		500,000.00	7.590	97.54 20,000.00	3,774,902.46	-740,148.06
SALE 31590	4/01/09 4/06/09	85206110 422448	SPRINT NEXTEL CORP. BARCLAYS CAPITAL (DOMESTIC)		100,000.00	3.871	2.17 4,000.00	383,117.83	-732,888.25
SALE 31590	4/01/09 4/06/09	85206110 422448	SPRINT NEXTEL CORP. SANFORD BERNSTEIN & CO.		400,000.00	3.821	8.56 16,000.00	1,512,311.44	-2,951,712.86
SALE 31590	4/02/09 4/07/09	85206110 422453	SPRINT NEXTEL CORP. BLAIR, WILLIAM & COMPANY		165,000.00	4.392	4.06 6,600.00	718,125.44	-1,123,284.59
SALE 31590	4/02/09 4/07/09	85206110 422453	SPRINT NEXTEL CORP. BLAIR, WILLIAM & COMPANY		285,000.00	4.453	7.11 11,400.00	1,257,612.39	-1,923,004.93
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					450,000.00	4.431	11.17 18,000.00	1,975,737.83	-3,046,289.52
SALE 31590	4/02/09 4/07/09	85206110 422453	SPRINT NEXTEL CORP. BOENNING & SCATTERGOOD		202,500.00	4.551	5.17 8,100.00	913,472.33	-1,346,439.97
SALE 31590	4/02/09 4/07/09	85206110 422453	SPRINT NEXTEL CORP. FTN MIDWEST SECURITIES		163,450.00	4.336	3.97 6,538.00	702,095.51	-1,122,016.42
SALE 31590	4/02/09 4/07/09	85206110 422453	SPRINT NEXTEL CORP. KAUFMAN BROS L.P.		156,250.00	4.493	3.94 6,250.00	695,746.06	-1,048,013.43

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SALE	4/02/09	85206110	SPRINT NEXTEL CORP.			7.43			
31590	4/07/09	422453	MORGAN KEEGAN	300,000.00	4.421	12,000.00	1,314,172.57	-2,033,845.66	
SALE	4/02/09	85206110	SPRINT NEXTEL CORP.			1.41			
31590	4/07/09	422453	NUMTEG SECURITIES	56,250.00	4.470	2,250.00	249,186.09	-378,567.33	
SALE	4/03/09	85206110	SPRINT NEXTEL CORP.			1.62			
31590	4/08/09	422461	DEUTSCHE BANK AG (DOMESTIC)	69,300.00	4.172	2,772.00	286,332.12	-487,060.09	
SALE	4/03/09	85206110	SPRINT NEXTEL CORP.			5.94			
31590	4/08/09	422461	FTN MIDWEST SECURITIES	246,050.00	4.309	9,842.00	1,050,307.70	-1,695,625.25	
SALE	4/03/09	85206110	SPRINT NEXTEL CORP.			8.25			
31590	4/08/09	422461	KEEFE BRUYETTE & WOODS INC.	356,200.00	4.132	14,248.00	1,457,597.77	-2,517,615.87	
SALE	4/14/09	85206110	SPRINT NEXTEL CORP.			156.38			
31590	4/17/09	422486	CITIGROUP/CITIBANK DOMESTIC	1,500,000.00	4.056	45,000.00	6,039,293.62	-10,700,797.52	
SALE	4/17/09	86858710	SUPPORTSOFT INC.			.99			
25145	4/22/09	422499	CREDIT SUISSE SEC (AES)	16,277.00	2.352	162.77	38,127.88	-72,573.10	
SALE	4/20/09	86858710	SUPPORTSOFT INC.			.52			
25145	4/23/09	422503	CREDIT SUISSE SEC (AES)	8,723.00	2.288	87.23	19,867.86	-	
39,457.86									
SALE	4/22/09	87986810	TEMPLE-INLAND INC.			116.22			
22572	4/27/09	422514	GOLDMAN SACHS & COMPANY	500,000.00	9.044	20,000.00	4,501,883.78	-1,282,904.21	
SALE	4/23/09	87986810	TEMPLE-INLAND INC.			124.20			
22572	4/28/09	422518	SANFORD BERNSTEIN & CO.	500,000.00	9.665	20,000.00	4,812,225.80	-972,562.20	
SALE	4/24/09	87986810	TEMPLE-INLAND INC.			71.59			
22572	4/29/09	422524	SOLEIL SECURITIES CORP.	250,000.00	11.141	10,000.00	2,775,253.41	-117,140.59	
SALE	4/27/09	87986810	TEMPLE-INLAND INC.			14.20			
22572	4/30/09	422525	JP MORGAN	50,000.00	11.050	2,000.00	550,465.80	-28,013.00	
SALE	4/14/09	90403410	ULTRATECH, INC.			13.03			
28115	4/17/09	422486	JP MORGAN	40,000.00	12.667	1,600.00	505,062.97	-92,280.89	

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SALE	4/03/09	90933T10	UNITED AMERICA INDEMNITY, L				.27		
29721	4/08/09	422461	CREDIT SUISSE SEC (AES)		11,599.00	4.041	115.99	46,750.66	-54,505.91
SALE	4/06/09	90933T10	UNITED AMERICA INDEMNITY, L				.88		
29721	4/09/09	422465	CREDIT SUISSE SEC (AES)		38,401.00	4.086	384.01	156,502.40	-178,729.39
SALE	4/07/09	90933T10	UNITED AMERICA INDEMNITY, L				5.16		
29721	4/13/09	422469	CREDIT SUISSE SEC (AES)		50,000.00	4.013	500.00	200,144.84	-236,343.52
SALE	4/09/09	H5833N10	NOBLE CORP				133.32		
45497	4/15/09	422478	SANFORD BERNSTEIN & CO.		200,000.00	25.937	8,000.00	5,179,266.68	978,009.90
SALE	4/14/09	H5833N10	NOBLE CORP				151.54		
45497	4/17/09	422486	WACHOVIA SECURITIES, INC.		217,000.00	27.172	8,680.00	5,887,449.06	1,329,085.45
SUBTOTAL STOCK SALES:					17,147,433.00		5,107.09 507,869.48	250,758,389.62	-73,709,605.27
TOTAL FUND SALES:					157,147,433.00		5,107.09 507,869.48	359,406,789.62	-62,740,763.45

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	4/16/09	023551AM	AMERADA HESS CORP NOTES	7.1250		8.098			
44022	4/21/09	287370	RBC CAPITAL (DOMESTIC)	3/15/33	5,000,000.00	89.775		4,488,750.00	

PUR 40427	4/08/09 4/14/09	025816AY 287336	AMERICAN EXPRESS CO SR NOTE JEFFERIES & COMPANY	7.0000 3/19/18	5,000,000.00	9.341 86.019		4,300,950.00
PUR 35429	4/21/09 4/24/09	136375BL 287389	CANADIAN NATIONAL RAILWAYS FTN MIDWEST SECURITIES	6.2500 8/01/34	4,900,000.00	5.914 104.36		5,113,983.00
PUR 26149	4/21/09 4/24/09	208251AE 287389	CONOCO INC. NOTES FTN MIDWEST SECURITIES	6.9500 4/15/29	1,185,000.00	6.385 106.32		1,259,951.25
PUR 45471	4/01/09 4/06/09	24702RAG 287306	DELL INC NOTES BANK OF AMERICA SECURITIES	5.6250 4/15/14	20,000,000.00	5.644 99.916		19,983,200.00
PUR 41845	4/01/09 4/06/09	263534BT 287306	E.I. DUPONT DE NEMOURS SR N KEYBANC CAPITAL MKTS INC	6.0000 7/15/18	5,000,000.00	5.733 101.89		5,094,500.00
PUR 46307	4/23/09 4/28/09	264399DK 287401	DUKE ENERGY CAROLINAS SR NO CREDIT SUISSE SEC (USA) LLC	6.0000 12/01/28	19,000,000.00	6.305 96.589		18,351,910.00
PUR 46170	4/14/09 4/17/09	291011BB 287357	EMERSON ELECTRIC CO NOTES JP MORGAN	6.1250 4/15/39	10,000,000.00	6.162 99.497		9,949,700.00
PUR 46381	4/27/09 4/30/09	361448AG 287415	GATX CORP NOTES BANK OF AMERICA SECURITIES	8.7500 5/15/14	10,000,000.00	9.000 98.996		9,899,600.00
PUR 39399	4/21/09 4/24/09	36962G3P 287389	GENERAL ELECTRIC CAP CORP S BARCLAYS CAPITAL INC	5.8750 1/14/38	15,000,000.00	8.728 70.107		10,516,050.00
PUR 44942	4/17/09 4/22/09	448814DC 287377	HYDRO-QUEBEC DEBENTURES RBC CAPITAL (DOMESTIC)	8.5000 12/01/29	4,000,000.00	5.477 137.05		5,482,360.00
PUR 8568	4/17/09 4/22/09	448814DX 287377	HYDRO-QUEBEC DEBS RBC CAPITAL (DOMESTIC)	8.4000 1/15/22	2,000,000.00	5.227 129.21		2,584,360.00

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PUR 46317	4/20/09 4/28/09	646139W3 287401	NJ TURNPIKE AUTH TAX REV BD MORGAN STANLEY	7.4140 1/01/40	10,000,000.00	7.411 100.00		10,000,000.00	
PUR 38948	4/22/09 4/27/09	670346AH 287395	NUCOR CORP NOTES RBC CAPITAL (DOMESTIC)	6.4000 12/01/37	3,000,000.00	6.854 94.332		2,829,960.00	
PUR 43462	4/21/09 4/24/09	713448BJ 287389	PEPSICO INC NOTES RBC CAPITAL (DOMESTIC)	7.9000 11/01/18	5,000,000.00	4.908 122.53		6,126,800.00	
PUR 43462	4/22/09 4/27/09	713448BJ 287395	PEPSICO INC NOTES KEYBANC CAPITAL MKTS INC	7.9000 11/01/18	2,000,000.00	4.978 121.92		2,438,500.00	
PUR 46279	4/21/09 4/24/09	889175BE 287389	TOLEDO EDISON CO SEN SEC NO CREDIT SUISSE SEC (USA) LLC	7.2500 5/01/20	5,000,000.00	7.276 99.803		4,990,150.00	
PUR 46303	4/23/09 4/28/09	893526BY 287401	TRANS-CANADA PIPELINES DEBS CREDIT SUISSE SEC (USA) LLC	9.8750 1/01/21	29,000,000.00	6.655 125.83		36,492,440.00	
PUR 46210	4/16/09 4/21/09	907818CF 287370	UNION PACIFIC CORP DEBS CITIGROUP/CITIBANK DOMESTIC	6.6250 2/01/29	10,000,000.00	6.852 97.547		9,754,700.00	
PUR 42273	4/20/09 4/23/09	913017AR 287383	UNITED TECHNOLOGIES CORP DE CANTOR FITZGERALD SECURITIE	8.8750 11/15/19	3,000,000.00	5.569 126.12		3,783,690.00	
PUR 42273	4/24/09 4/29/09	913017AR 287407	UNITED TECHNOLOGIES CORP DE BARCLAYS CAPITAL INC	8.8750 11/15/19	5,000,000.00	5.377 127.87		6,393,550.00	
PUR 46380	4/24/09 4/29/09	913017BA 287407	UNITED TECHNOLOGIES CORP NT FTN MIDWEST SECURITIES	7.5000 9/15/29	10,000,000.00	6.148 115.57		11,557,800.00	
PUR 43637	4/01/09 4/06/09	92343VAR 287306	VERIZON COMM INC SR NOTES BARCLAYS CAPITAL INC	8.9500 3/01/39	20,000,000.00	7.715 114.33		22,866,000.00	
PUR 43637	4/24/09 4/29/09	92343VAR 287407	VERIZON COMM INC SR NOTES BARCLAYS CAPITAL INC	8.9500 3/01/39	10,000,000.00	7.273 120.30		12,030,500.00	
SUBTOTAL FIXED PURCHASES:					213,085,000.00			226,289,404.25	
TOTAL FUND PURCHASES:					213,085,000.00			226,289,404.25	

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SALES OF FIXED INCOME SECURITIES									
SALE 40426	4/08/09 4/14/09	025816AZ 287336	AMERICAN EXPRESS CO SR NOTE JEFFERIES & COMPANY	8.1500 3/19/38	5,000,000.00	8.183 92.164		4,608,200.00	-373,126.66
SALE 43136	3/30/09 4/02/09	037411AV 287289	APACHE CORP NOTES CREDIT SUISSE SEC (USA) LLC	6.9000 9/15/18	10,000,000.00	6.758 108.59		10,859,600.00	761,944.27
SALE 36937	4/08/09 4/14/09	12189TAZ 287336	BURLINGTON NORTHERN SANTA F JEFFERIES & COMPANY	6.1500 5/01/37	2,575,000.00	6.094 93.378		2,404,483.50	-189,758.44
SALE 40401	3/27/09 4/01/09	144141CY 287282	PROGRESS ENERGY INC 1ST MTG CANTOR FITZGERALD SECURITIE	6.3000 4/01/38	8,000,000.00	6.313 103.37		8,269,600.00	283,394.06
SALE 44731	3/31/09 4/03/09	14912L4E 287300	CATERPILLAR FIN'L SERVICES CREDIT SUISSE SEC (USA) LLC	7.1500 2/15/19	10,000,000.00	7.174 91.492		9,149,200.00	-832,840.81
SALE 44731	3/31/09 4/03/09	14912L4E 287300	CATERPILLAR FIN'L SERVICES CREDIT SUISSE SEC (USA) LLC	7.1500 2/15/19	5,000,000.00	7.174 91.323		4,566,150.00	-424,870.41
SALE 27789	4/06/09 4/09/09	172967BU 287323	CITIGROUP INC. NOTES CANTOR FITZGERALD SECURITIE	5.8750 2/22/33	25,000,000.00	6.233 50.000		12,500,000.00	-11,394,546.98
SALE 44664	3/26/09 4/01/09	20825CAR 287282	CONOCO PHILLIPS NOTE JP MORGAN	5.7500 2/01/19	10,000,000.00	5.773 99.266		9,926,600.00	-55,498.58
SALE 45471	4/13/09 4/16/09	24702RAG 287350	DELL INC NOTES BARCLAYS CAPITAL INC	5.6250 4/15/14	10,000,000.00	5.644 103.19		10,319,800.00	327,995.48
SALE 45471	4/13/09 4/16/09	24702RAG 287350	DELL INC NOTES CREDIT SUISSE SEC (USA) LLC	5.6250 4/15/14	10,000,000.00	5.644 103.18		10,318,500.00	326,695.48
SALE 43234	4/24/09 4/29/09	250847EE 287407	DETROIT EDISON CO 1ST MTG B FTN Financial Securities	6.4000 10/01/13	10,000,000.00	6.461 106.67		10,667,900.00	691,667.97
SALE 43338	4/09/09 4/15/09	25243YAN 287343	DIAGEO CAPITAL CO GUAR NOTE BARCLAYS CAPITAL INC	7.3750 1/15/14	20,000,000.00	7.461 109.90		21,980,800.00	2,051,579.47

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SALE 38704	4/01/09 4/06/09	263534BQ 287306	E.I. DUPONT DE NEMOURS SR. KEYBANC CAPITAL MKTS INC	5.2500 12/15/16	5,000,000.00	5.378 100.72		5,036,400.00	76,674.33
SALE 44029	4/01/09 4/06/09	263534BV 287306	E.I. DUPONT DE NEMOURS NOTE BANK OF AMERICA SECURITIES	5.8750 1/15/14	10,000,000.00	5.982 105.98		10,598,900.00	643,731.13
SALE 44029	4/01/09 4/06/09	263534BV 287306	E.I. DUPONT DE NEMOURS NOTE BANK OF AMERICA SECURITIES	5.8750 1/15/14	5,000,000.00	5.982 105.98		5,299,450.00	321,865.57
SALE 44029	4/08/09 4/14/09	263534BV 287336	E.I. DUPONT DE NEMOURS NOTE FTN MIDWEST SECURITIES	5.8750 1/15/14	10,000,000.00	5.982 105.47		10,547,800.00	592,465.84
SALE 33100	3/30/09 4/02/09	341081EU 287289	FLORIDA POWER & LIGHT 1ST M CREDIT SUISSE SEC (USA) LLC	5.4000 9/01/35	8,000,000.00	5.642 93.877		7,510,160.00	-225,306.44
SALE 38360	4/15/09 4/20/09	36962G3H 287363	GENERAL ELECTRIC CAPITAL CO BARCLAYS CAPITAL INC	5.6250 9/15/17	25,000,000.00	5.404 88.899		22,224,750.00	-3,142,891.46
SALE 38360	4/16/09 4/21/09	36962G3H 287370	GENERAL ELECTRIC CAPITAL CO STIFEL NICOLAUS	5.6250 9/15/17	5,000,000.00	5.404 89.293		4,464,650.00	-608,852.64
SALE 38360	4/21/09 4/24/09	36962G3H 287389	GENERAL ELECTRIC CAPITAL CO BARCLAYS CAPITAL INC	5.6250 9/15/17	15,000,000.00	5.404 87.957		13,193,550.00	-2,026,729.10
SALE 41072	3/30/09 4/02/09	377372AE 287289	GLAXOSMITHKLINE CAP INC. NT BANK OF AMERICA SECURITIES	6.3750 5/15/38	20,000,000.00	6.854 99.584		19,916,800.00	1,120,180.43
SALE 41072	4/23/09 4/28/09	377372AE 287401	GLAXOSMITHKLINE CAP INC. NT ROBERT W. BAIRD & CO INC	6.3750 5/15/38	9,000,000.00	6.854 104.44		9,400,050.00	940,673.82
SALE 39019	4/16/09 4/21/09	41283DAA 287370	HARLEY-DAVIDSON FUNDING NOT CANTOR FITZGERALD SECURITIE	5.2500 12/15/12	3,750,000.00	5.276 75.000		2,812,500.00	-934,029.61
SALE 39019	4/16/09 4/21/09	41283DAA 287370	HARLEY-DAVIDSON FUNDING NOT CANTOR FITZGERALD SECURITIE	5.2500 12/15/12	1,000,000.00	5.276 75.000		750,000.00	-249,074.56
SALE 39019	4/17/09 4/22/09	41283DAA 287377	HARLEY-DAVIDSON FUNDING NOT CANTOR FITZGERALD SECURITIE	5.2500 12/15/12	19,000,000.00	5.276 75.625		14,368,750.00	-4,613,692.47

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SALE 35364	4/16/09 4/21/09	416515AP 287370	HARTFORD FINANCIAL SVCS GRO BARCLAYS CAPITAL INC	6.1000 10/01/41	7,000,000.00	5.840 48.000		3,360,000.00	-3,903,248.06
SALE 35364	4/16/09 4/21/09	416515AP 287370	HARTFORD FINANCIAL SVCS GRO BARCLAYS CAPITAL INC	6.1000 10/01/41	5,000,000.00	5.840 46.250		2,312,500.00	-2,875,534.33
SALE 35364	4/16/09 4/21/09	416515AP 287370	HARTFORD FINANCIAL SVCS GRO RBS GREENWICH	6.1000 10/01/41	5,000,000.00	5.840 46.500		2,325,000.00	-2,863,034.33
SALE 35364	4/23/09 4/28/09	416515AP 287401	HARTFORD FINANCIAL SVCS GRO BARCLAYS CAPITAL INC	6.1000 10/01/41	8,000,000.00	5.840 49.500		3,960,000.00	-4,340,692.61
SALE 43269	3/26/09 4/01/09	459200GL 287282	IBM CORP GOLDMAN SACHS & COMPANY	8.0000 10/15/38	10,000,000.00	7.003 117.00		11,700,600.00	463,900.08
SALE 43269	3/26/09 4/01/09	459200GL 287282	IBM CORP GOLDMAN SACHS & COMPANY	8.0000 10/15/38	15,000,000.00	7.003 117.16		17,574,900.00	719,850.12
SALE 33043	4/01/09 4/06/09	46625HBV 287306	J P MORGAN CHASE & CO SUB N FTN MIDWEST SECURITIES	5.1250 9/15/14	5,000,000.00	5.229 87.963		4,398,150.00	-577,342.67
SALE 44475	3/30/09 4/02/09	476556DA 287289	JERSEY CENTRAL PWR & LT SR BARCLAYS CAPITAL INC	7.3500 2/01/19	7,000,000.00	7.368 101.44		7,101,430.00	111,150.12
SALE 39445	4/14/09 4/17/09	478160AN 287357	JOHNSON & JOHNSON NOTES RBC CAPITAL (DOMESTIC)	5.9500 8/15/37	10,000,000.00	5.576 109.43		10,943,700.00	414,790.22
SALE 39445	4/15/09 4/20/09	478160AN 287363	JOHNSON & JOHNSON NOTES RBC CAPITAL (DOMESTIC)	5.9500 8/15/37	17,000,000.00	5.576 109.87		18,678,580.00	779,577.82
SALE 41528	4/08/09 4/14/09	478160AT 287336	JOHNSON & JOHNSON SR NOTES CREDIT SUISSE SEC (USA) LLC	5.8500 7/15/38	5,000,000.00	5.853 106.20		5,310,150.00	312,827.87
SALE 41333	4/09/09 4/15/09	534187AW 287343	LINCOLN NATIONAL CORP SR NO CANTOR FITZGERALD SECURITIE	6.3000 10/09/37	10,110,000.00	6.888 45.500		4,600,050.00	-4,772,149.45
SALE 23970	4/09/09 4/15/09	59156RAD 287343	METLIFE INC. GLOBAL NOTES CREDIT SUISSE SEC (USA) LLC	5.3750 12/15/12	4,000,000.00	5.469 94.073		3,762,920.00	-224,424.50

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SALE 23970	4/13/09 4/16/09	59156RAD 287350	METLIFE INC. GLOBAL NOTES CREDIT SUISSE SEC (USA) LLC	5.3750 12/15/12	11,000,000.00	5.469 94.368		10,380,480.00	-584,748.07
SALE 31041	3/30/09 4/02/09	59156RAM 287289	METLIFE INC. NOTES BARCLAYS CAPITAL INC	5.7000 6/15/35	5,000,000.00	6.085 69.351		3,467,550.00	-1,281,480.70
SALE 31041	4/01/09 4/06/09	59156RAM 287306	METLIFE INC. NOTES CREDIT SUISSE SEC (USA) LLC	5.7000 6/15/35	13,000,000.00	6.085 69.478		9,032,140.00	-3,315,479.48
SALE 31569	4/24/09 4/29/09	652482BG 287407	NEWS AMERICA INC. NOTES MORGAN KEEGAN	5.3000 12/15/14	3,000,000.00	5.239 98.989		2,969,670.00	-39,002.25
SALE 34455	3/30/09 4/02/09	677347CD 287289	OHIO EDISON SR NOTES CITIGROUP/CITIBANK DOMESTIC	6.4000 7/15/16	5,000,000.00	6.401 95.007		4,750,350.00	-248,711.03
SALE 40698	4/16/09 4/21/09	68389XAC 287370	ORACLE CORP NOTES MORGAN STANLEY	5.7500 4/15/18	5,000,000.00	5.756 109.11		5,455,700.00	457,869.22
SALE 41236	4/21/09 4/24/09	713448BH 287389	PEPSICO INC. SENIOR NOTES RBC CAPITAL (DOMESTIC)	5.0000 6/01/18	5,000,000.00	5.395 103.03		5,151,650.00	292,332.25
SALE 41236	4/22/09 4/27/09	713448BH 287395	PEPSICO INC. SENIOR NOTES KEYBANC CAPITAL MKTS INC	5.0000 6/01/18	2,000,000.00	5.395 103.25		2,065,140.00	121,366.21
SALE 28156	4/15/09 4/20/09	742651CW 287363	PRIVATE EXPORT FUNDING CORP BANK OF AMERICA SECURITIES	5.6850 5/15/12	10,000,000.00	4.750 110.52		11,052,900.00	789,167.12
SALE 40255	4/14/09 4/17/09	74432QAK 287357	PRUDENTIAL FINANCIAL INC. M CITIGROUP/CITIBANK DOMESTIC	5.9000 3/15/36	5,000,000.00	6.833 54.000		2,700,000.00	-1,729,140.52
SALE 38950	4/14/09 4/17/09	74432QBD 287357	PRUDENTIAL FINANCIAL INC. M CANTOR FITZGERALD SECURITIE	6.6250 12/01/37	2,000,000.00	6.689 60.500		1,210,000.00	-773,600.93
SALE 38950	4/14/09 4/17/09	74432QBD 287357	PRUDENTIAL FINANCIAL INC. M CITIGROUP/CITIBANK DOMESTIC	6.6250 12/01/37	5,000,000.00	6.689 60.000		3,000,000.00	-1,959,002.32
SALE 38950	4/15/09 4/20/09	74432QBD 287363	PRUDENTIAL FINANCIAL INC. M CITIGROUP/CITIBANK DOMESTIC	6.6250 12/01/37	3,000,000.00	6.689 61.000		1,830,000.00	-1,145,418.15

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SALE 43067	3/30/09 4/02/09	837004CC 287289	SOUTH CAROLINA ELEC & GAS M CREDIT SUISSE SEC (USA) LLC	6.5000 11/01/18	7,000,000.00	6.538 108.52		7,596,750.00	616,138.24
SALE 34578	4/08/09 4/14/09	857473AE 287336	STATE STREET CORP NOTES CANTOR FITZGERALD SECURITIE	7.3500 6/15/26	10,500,000.00	6.154 96.773		10,161,165.00	-1,656,959.76
SALE 34578	4/15/09 4/20/09	857473AE 287363	STATE STREET CORP NOTES CANTOR FITZGERALD SECURITIE	7.3500 6/15/26	2,000,000.00	6.154 96.702		1,934,040.00	-316,905.81
SALE 34578	4/24/09 4/29/09	857473AE 287407	STATE STREET CORP NOTES CANTOR FITZGERALD SECURITIE	7.3500 6/15/26	25,000,000.00	6.154 94.141		23,535,250.00	-4,599,273.22
SALE 46279	4/22/09 4/27/09	889175BE 287395	TOLEDO EDISON CO SEN SEC NO CITIGROUP GBL MKT(FMLY SALO	7.2500 5/01/20	5,000,000.00	7.276 102.33		5,116,650.00	126,444.22
SALE 38461	4/23/09 4/28/09	89352HAD 287401	TRANS-CANADA PIPELINES BOND BARCLAYS CAPITAL INC	6.2000 10/15/37	4,600,000.00	6.323 92.441		4,252,286.00	-273,303.52
SALE 38461	4/23/09 4/28/09	89352HAD 287401	TRANS-CANADA PIPELINES BOND JEFFERIES & COMPANY	6.2000 10/15/37	5,000,000.00	6.323 92.441		4,622,050.00	-297,069.04
SALE 27693	3/30/09 4/02/09	89420GAE 287289	TRAVELERS PPTY CAS CORP NEW BARCLAYS CAPITAL INC	6.3750 3/15/33	30,000,000.00	6.632 92.102		27,630,600.00	-1,449,860.33
SALE 38662	4/16/09 4/21/09	907818CX 287370	UNION PACIFIC CORP CITIGROUP/CITIBANK DOMESTIC	6.1500 5/01/37	10,000,000.00	6.180 94.260		9,426,000.00	-534,036.15
SALE 36750	4/15/09 4/15/09	912810FR 287343	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.3750 1/15/25	50,000,000.00	2.263 114.20		57,101,854.69	139,946.17
SALE 36750	4/15/09 4/15/09	912810FR 287343	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	2.3750 1/15/25	10,000,000.00	2.263 114.27		11,427,786.63	35,404.93
SALE 36750	4/16/09 4/17/09	912810FR 287357	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	2.3750 1/15/25	100,000,000.00	2.263 114.80		114,802,900.32	842,022.08
SALE 36750	4/17/09 4/20/09	912810FR 287363	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/25	20,000,000.00	2.263 112.98		22,596,221.41	-207,174.61

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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
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SALE 36837	4/20/09 4/22/09	912810FS 287377	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	2.0000 1/15/26	20,000,000.00	1.999 101.22		20,245,270.00	-1,108,333.14
SALE 39732	4/21/09 4/23/09	912810PV 287383	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	1.7500 1/15/28	50,000,000.00	2.149 91.750		45,874,919.53	-1,606,748.39
SALE 39732	4/21/09 4/23/09	912810PV 287383	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	1.7500 1/15/28	50,000,000.00	2.149 91.750		45,874,919.53	-1,606,748.39
SALE 44541	4/14/09 4/16/09	912810PZ 287350	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.5000 1/15/29	20,000,000.00	2.513 103.88		20,777,341.00	1,099,875.88
SALE 44541	4/15/09 4/15/09	912810PZ 287343	UNITED STATES TREAS TIPS HSBC (DOMESTIC)	2.5000 1/15/29	25,000,000.00	2.513 103.63		25,909,704.22	1,316,870.04
SALE 44541	4/20/09 4/21/09	912810PZ 287370	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	2.5000 1/15/29	20,000,000.00	2.513 102.16		20,432,111.51	738,456.47
SALE 44541	4/21/09 4/23/09	912810PZ 287383	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.5000 1/15/29	25,000,000.00	2.513 101.10		25,276,865.31	651,551.01
SALE 44541	4/21/09 4/23/09	912810PZ 287383	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.5000 1/15/29	20,000,000.00	2.513 101.04		20,209,234.50	508,983.06
SALE 38992	4/24/09 4/29/09	913017BM 287407	UNITED TECHNOLOGIES CORP NO FTN MIDWEST SECURITIES	5.3750 12/15/17	10,000,000.00	5.657 102.83		10,283,600.00	475,021.61
SALE 40006	4/01/09 4/06/09	92343VAK 287306	VERIZON COMMUNICATION NOTES BARCLAYS CAPITAL INC	6.4000 2/15/38	40,000,000.00	6.503 89.053		35,621,200.00	-3,839,390.12
SALE 45372	4/24/09 4/29/09	92343VAU 287407	VERIZON COMM INC NOTES BARCLAYS CAPITAL INC	7.3500 4/01/39	10,000,000.00	7.494 103.41		10,341,600.00	513,397.79

SALE 12805	4/23/09 4/28/09	976707AK 287401	WISCONSIN GAS DEBENTURES FTN Financial Securities	6.6000 9/15/13	10,000,000.00	6.600 110.02		11,002,700.00	1,002,700.00
SALE 33350	4/13/09 4/16/09	983024AJ 287350	WYETH NOTES STIFEL NICOLAUS	5.5000 2/15/16	15,000,000.00	5.512 102.65		15,397,800.00	409,236.67

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COMMON PENSION FD B (5142) -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 33944	3/26/09 4/01/09	983024AL 287282	WYETH NOTES BARCLAYS CAPITAL INC	6.0000 2/15/36	25,000,000.00	6.359 92.547		23,136,750.00	-712,390.88
SUBTOTAL FIXED SALES:					1062535000.00			1031375723.15	-52,834,673.87
TOTAL FUND SALES:					1062535000.00			1031375723.15	-

52,834,673.87

END OF REPORT FOR: COMMON PENSION FD B

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S T A T E O F N E W J E R S E Y
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MULTI SECTOR COMMON A (5162)

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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 STOCK AND OTHER EQUITIES									
PUR 39882	4/17/09 4/22/09	00282410 422498	ABBOTT LABORATORIES SIDOTI & CO		20,000.00	43.488	800.00	870,558.00	
PUR 45439	4/01/09 4/06/09	00817Y10 422447	AETNA INC SANFORD BERNSTEIN & CO.		400,000.00	23.948	16,000.00	9,595,120.00	
PUR 45439	4/24/09 4/29/09	00817Y10 422520	AETNA INC MERRILL LYNCH (RESEARCH)		100,000.00	23.682	4,000.00	2,372,150.00	
PUR 45095	3/27/09 4/01/09	01307810 422435	ALBERTO-CULVER CO. MAGNA SECURITIES CORP		20,000.00	21.870	300.00	437,704.00	
PUR 45095	3/30/09 4/02/09	01307810 422439	ALBERTO-CULVER CO. BMO CAPITAL MARKETS/EXECUTI		20,000.00	22.087	300.00	442,048.00	
PUR 44931	3/27/09 4/01/09	04685W10 422435	ATHENAHEALTH INC ITG (CHANNEL)		20,000.00	24.987	300.00	500,046.00	
PUR 43167	3/27/09 4/01/09	04951310 422435	ATMEL CORP. ITG (CHANNEL)		100,000.00	3.736	1,000.00	374,550.00	
PUR 43167	4/02/09 4/07/09	04951310 422452	ATMEL CORP. CREDIT SUISSE SEC (AES)		100,000.00	3.882	1,000.00	389,170.00	
PUR 43167	4/06/09 4/09/09	04951310 422464	ATMEL CORP. CREDIT SUISSE SEC (AES)		100,000.00	3.724	1,000.00	373,390.00	
PUR 43167	4/09/09 4/15/09	04951310 422477	ATMEL CORP. CREDIT SUISSE SEC (AES)		92,700.00	3.729	927.00	346,577.49	
PUR 43167	4/09/09 4/15/09	04951310 422477	ATMEL CORP. CREDIT SUISSE SEC (AES)		100,000.00	3.716	1,000.00	372,550.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					192,700.00	3.722	1,927.00	719,127.49	

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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 43167	4/13/09 4/16/09	04951310 422481	ATMEL CORP. CREDIT SUISSE SEC (AES)		7,300.00	3.652	73.00	26,731.14	
PUR 45202	4/21/09 4/24/09	06050510 422508	BANK OF AMERICA CORP. DEUTSCHE BANK AG (DOMESTIC)		5,400.00	7.230	216.00	39,258.00	
PUR 45202	4/21/09 4/24/09	06050510 422508	BANK OF AMERICA CORP. FRIEDMAN BILLINGS RAMSEY		8,300.00	7.080	332.00	59,096.00	
PUR 45202	4/21/09 4/24/09	06050510 422508	BANK OF AMERICA CORP. WACHOVIA SECURITIES, INC.		111,300.00	7.697	4,452.00	861,105.84	
PUR 44007	4/21/09 4/24/09	06405810 422508	BANK OF NEW YORK MELLON COR SANFORD BERNSTEIN & CO.		20,000.00	24.790	800.00	496,600.00	
PUR 44007	4/24/09 4/29/09	06405810 422520	BANK OF NEW YORK MELLON COR CL KING (RESEARCH)		40,000.00	26.931	1,600.00	1,078,844.00	
PUR 39897	4/03/09 4/08/09	11012210 422460	BRISTOL-MYERS SQUIBB CO. LEERINK SWANN LLC		100,000.00	20.406	4,000.00	2,044,590.00	
PUR 46083	4/09/09 4/15/09	12526910 422477	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		30,000.00	72.079	1,200.00	2,163,555.00	
PUR 46083	4/09/09 4/15/09	12526910 422477	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		10,000.00	72.657	400.00	726,970.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	72.223	1,600.00	2,890,525.00	
PUR 46083	4/13/09 4/16/09	12526910 422481	CF INDUSTRIES HOLDINGS INC DEUTSCHE BANK AG (DOMESTIC)		30,000.00	72.374	1,200.00	2,172,423.00	
PUR 46083	4/14/09 4/17/09	12526910 422485	CF INDUSTRIES HOLDINGS INC FRIEDMAN BILLINGS RAMSEY		30,000.00	72.849	1,200.00	2,186,679.00	

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/09 THROUGH 4/30/09

MULTI SECTOR COMMON A (5162) -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 46083	4/15/09 4/20/09	12526910 422490	CF INDUSTRIES HOLDINGS INC CRAIG-HALLUM CAPITAL GRP LL		30,000.00	73.732	1,200.00	2,213,157.00	
PUR 46083	4/16/09 4/21/09	12526910 422494	CF INDUSTRIES HOLDINGS INC JP MORGAN		20,000.00	74.350	800.00	1,487,806.00	
PUR 46083	4/20/09 4/23/09	12526910 422502	CF INDUSTRIES HOLDINGS INC JP MORGAN		30,000.00	67.516	1,200.00	2,026,668.00	
PUR 46083	4/21/09 4/24/09	12526910 422508	CF INDUSTRIES HOLDINGS INC SANFORD BERNSTEIN & CO.		20,000.00	67.776	800.00	1,356,318.00	
PUR 45438	4/01/09 4/06/09	15102010 422447	CELGENE CORP CREDIT SUISSE SEC (AES)		100,000.00	38.794	1,000.00	3,880,410.00	
PUR 45438	4/01/09 4/06/09	15102010 422447	CELGENE CORP CREDIT SUISSE SEC (AES)		200,000.00	38.491	2,000.00	7,700,120.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					300,000.00	38.592	3,000.00	11,580,530.00	
PUR 39905	3/27/09 4/01/09	17275R10 422435	CISCO SYSTEMS INC MERRIMAN/OTC		100,000.00	17.065	1,500.00	1,707,960.00	
PUR 43953	3/27/09 4/01/09	18538Q10 422435	CLEARWIRE CORP. CL A ITG (CHANNEL)		50,000.00	5.009	750.00	251,195.00	
PUR 45369	3/27/09 4/01/09	19210810 422435	COEUR D'ALENE MINES CORP MERIDIAN EQUITY PARTNERS		500,000.00	.936	5,000.00	473,200.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP BMO CAPITAL MARKETS/EXECUTI		100,000.00	.901	1,000.00	91,080.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP BMO CAPITAL MARKETS/EXECUTI		100,000.00	.905	1,000.00	91,500.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	.903	2,000.00	182,580.00	

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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 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP MAGNA SECURITIES CORP		100,000.00	.901	1,000.00	91,070.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP MAGNA SECURITIES CORP		100,000.00	.905	1,000.00	91,450.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	.903	2,000.00	182,520.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP RAYMOND JAMES/EXECUTION		100,000.00	.900	1,000.00	91,000.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP RAYMOND JAMES/EXECUTION		100,000.00	.908	1,000.00	91,840.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	.904	2,000.00	182,840.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION		100,000.00	.909	1,000.00	91,920.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION		100,000.00	.902	1,000.00	91,170.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	.905	2,000.00	183,090.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP WILLIAMS CAPITAL GROUP		100,000.00	.897	1,000.00	90,650.00	
PUR 45369	3/30/09 4/02/09	19210810 422439	COEUR D'ALENE MINES CORP WILLIAMS CAPITAL GROUP		100,000.00	.907	1,000.00	91,700.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	.902	2,000.00	182,350.00	

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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 45369	3/31/09 4/03/09	19210810 422443	COEUR D'ALENE MINES CORP RAYMOND JAMES/EXECUTION		200,000.00	.953	2,000.00	192,540.00	
PUR 45369	3/31/09 4/03/09	19210810 422443	COEUR D'ALENE MINES CORP STURDIVANT/EXECUTION		200,000.00	.943	2,000.00	190,500.00	
PUR 45369	4/01/09 4/06/09	19210810 422447	COEUR D'ALENE MINES CORP INSTINET (DOMESTIC)		400,000.00	1.067	2,800.00	429,480.00	
PUR 39904	4/13/09 4/16/09	20825C10 422481	CONOCOPHILLIPS WACHOVIA SECURITIES, INC.		80,000.00	39.735	3,200.00	3,181,984.00	
PUR 45495	4/06/09 4/09/09	23767P10 422464	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		37,400.00	12.878	374.00	481,999.98	
PUR 45495	4/07/09 4/13/09	23767P10 422468	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		62,600.00	12.938	626.00	810,551.06	
PUR 45495	4/07/09 4/13/09	23767P10 422468	DATA DOMAIN INC JEFFERIES & COMPANY		50,000.00	12.704	1,500.00	636,675.00	
PUR 45495	4/09/09 4/15/09	23767P10 422477	DATA DOMAIN INC CREDIT SUISSE SEC (AES)		50,000.00	13.629	500.00	681,960.00	
PUR 45495	4/13/09 4/16/09	23767P10 422481	DATA DOMAIN INC JEFFERIES & COMPANY		50,000.00	13.493	1,500.00	676,125.00	

PUR 45495	4/16/09 4/21/09	23767P10 422494	DATA DOMAIN INC BARCLAYS CAPITAL (DOMESTIC)	50,000.00	13.147	1,500.00	658,840.00
PUR 45470	4/03/09 4/08/09	26864810 422460	EMC CORP/MASS SANFORD BERNSTEIN & CO.	200,000.00	12.446	8,000.00	2,497,160.00
PUR 45470	4/06/09 4/09/09	26864810 422464	EMC CORP/MASS SANFORD BERNSTEIN & CO.	200,000.00	12.178	8,000.00	2,443,520.00
PUR 45470	4/06/09 4/09/09	26864810 422464	EMC CORP/MASS SOLEIL SECURITIES CORP.	100,000.00	12.197	4,000.00	1,223,730.00

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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 45470	4/07/09 4/13/09	26864810 422468	EMC CORP/MASS LANGEN MCALENNY		200,000.00	12.083	8,000.00	2,424,540.00	
PUR 45470	4/08/09 4/14/09	26864810 422472	EMC CORP/MASS WACHOVIA SECURITIES, INC.		200,000.00	12.499	8,000.00	2,507,760.00	
PUR 45470	4/09/09 4/15/09	26864810 422477	EMC CORP/MASS SANFORD BERNSTEIN & CO.		100,000.00	12.361	4,000.00	1,240,130.00	
PUR 45470	4/24/09 4/29/09	26864810 422520	EMC CORP/MASS MERRILL LYNCH (RESEARCH)		100,000.00	11.763	4,000.00	1,180,300.00	
PUR 39918	4/20/09 4/23/09	29363910 422502	ENTERCOM COMMUNICATIONS COR DEUTSCHE BANK AG (DOMESTIC)		20,000.00	1.378	600.00	28,150.00	
PUR 39918	4/21/09 4/24/09	29363910 422508	ENTERCOM COMMUNICATIONS COR SANFORD BERNSTEIN & CO.		20,000.00	1.404	600.00	28,670.00	
PUR 39916	4/03/09 4/08/09	29380T10 422460	ENTERTAINMENT PROPERTIES TR PACIFIC CREST SECURITIES		65,000.00	16.584	2,600.00	1,080,527.50	
PUR 39916	4/06/09 4/09/09	29380T10 422464	ENTERTAINMENT PROPERTIES TR PACIFIC CREST SECURITIES		10,000.00	17.679	400.00	177,190.00	
PUR 39916	4/07/09 4/13/09	29380T10 422468	ENTERTAINMENT PROPERTIES TR PACIFIC CREST SECURITIES		25,000.00	17.921	1,000.00	449,030.00	
PUR 39995	4/13/09 4/16/09	30231G10 422481	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	68.334	400.00	683,736.00	
PUR 39995	4/13/09 4/16/09	30231G10 422481	EXXON MOBIL CORP. MERRILL LYNCH (RESEARCH)		20,000.00	68.360	800.00	1,368,002.00	
PUR 39995	4/14/09 4/17/09	30231G10 422485	EXXON MOBIL CORP. FRIEDMAN BILLINGS RAMSEY		10,000.00	66.966	400.00	670,058.00	
PUR 39995	4/16/09 4/21/09	30231G10 422494	EXXON MOBIL CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	67.800	800.00	1,356,792.00	

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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 46117	4/14/09 4/17/09	38141G10 422485	GOLDMAN SACHS GROUP INC JP MORGAN		170,000.00	122.83	6,800.00	20,888,733.00	
PUR 46117	4/15/09 4/20/09	38141G10 422490	GOLDMAN SACHS GROUP INC CRAIG-HALLUM CAPITAL GRP LL		10,000.00	116.07	400.00	1,161,131.00	
PUR 46117	4/27/09 4/30/09	38141G10 422524	GOLDMAN SACHS GROUP INC JP MORGAN		10,000.00	122.15	400.00	1,221,913.00	
PUR 39932	3/27/09 4/01/09	45920010 422435	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP		40,000.00	94.476	600.00	3,779,648.00	
PUR 39932	3/27/09 4/01/09	45920010 422435	INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP		20,000.00	93.874	300.00	1,877,786.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					60,000.00	94.276	900.00	5,657,434.00	

PUR 39932	3/30/09 4/02/09	45920010 422439	INTL BUSINESS MACHINES CORP BMO CAPITAL MARKETS/EXECUTI	10,000.00	92.226	150.00	922,408.00
PUR 39932	3/31/09 4/03/09	45920010 422443	INTL BUSINESS MACHINES CORP RAYMOND JAMES/EXECUTION	10,000.00	95.270	150.00	952,854.00
PUR 39932	4/09/09 4/15/09	45920010 422477	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)	15,000.00	101.12	450.00	1,517,311.50
PUR 45491	4/06/09 4/09/09	46428773 422464	ISHARES DJ US REAL ESTATE DEUTSCHE BANK AG (DOMESTIC)	200,000.00	28.521	8,000.00	5,712,200.00
PUR 45491	4/07/09 4/13/09	46428773 422468	ISHARES DJ US REAL ESTATE JP MORGAN	100,000.00	27.927	4,000.00	2,796,700.00
PUR 45491	4/08/09 4/14/09	46428773 422472	ISHARES DJ US REAL ESTATE WACHOVIA SECURITIES, INC.	100,000.00	27.133	4,000.00	2,717,290.00

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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 45491	4/09/09 4/15/09	46428773 422477	ISHARES DJ US REAL ESTATE JP MORGAN		200,000.00	29.195	8,000.00	5,847,080.00	
PUR 45491	4/15/09 4/20/09	46428773 422490	ISHARES DJ US REAL ESTATE CRAIG-HALLUM CAPITAL GRP LL		100,000.00	29.328	4,000.00	2,936,810.00	
PUR 45093	3/30/09 4/02/09	46428777 422439	ISHARES DJ US FINANCIAL SER MERIDIAN EQUITY PARTNERS		100,000.00	33.712	1,000.00	3,372,230.00	
PUR 39940	3/31/09 4/03/09	46625H10 422443	JP MORGAN CHASE & CO GRISWOLD COMPANY		100,000.00	25.999	1,000.00	2,600,940.00	
PUR 39939	4/24/09 4/29/09	47816010 422520	JOHNSON & JOHNSON CL KING (RESEARCH)		10,000.00	50.922	400.00	509,621.00	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. BARCLAYS CAPITAL (DOMESTIC)		750.00	7.100		5,325.00	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. CITIGROUP/CITIBANK DOMESTIC		2,125.00	7.100		15,087.50	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. DEUTSCHE BANK (INTL EQUITY		4,375.00	7.100		31,062.50	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. MERRILL LYNCH (RESEARCH)		2,500.00	7.100		17,750.00	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. MORGAN KEEGAN		750.00	7.100		5,325.00	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. OPPENHEIMER & CO., INC		750.00	7.100		5,325.00	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. RBC CAPITAL (DOMESTIC)		2,125.00	7.100		15,087.50	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. SCOTIA CAPITAL MARKETS (DOM		2,125.00	7.100		15,087.50	

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PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. UBS WARBURG LLC		4,375.00	7.100		31,062.50	
PUR 46069	4/03/09 4/08/09	49446R10 422458	KIMCO REALTY CORP. WACHOVIA SECURITIES, INC.		2,125.00	7.100		15,087.50	
PUR 46169	4/16/09 4/21/09	53418710 422494	LINCOLN NATIONAL CORP LEERINK SWANN LLC		400,000.00	9.546	16,000.00	3,834,520.00	
PUR 46169	4/17/09 4/22/09	53418710 422498	LINCOLN NATIONAL CORP SIDOTI & CO		400,000.00	9.771	16,000.00	3,924,360.00	
PUR 46169	4/21/09 4/24/09	53418710 422508	LINCOLN NATIONAL CORP GOLDMAN SACHS & COMPANY		100,000.00	8.993	4,000.00	903,260.00	

PUR 44270	4/20/09 4/23/09	53591920 422502	LIONS GATE ENTERTAINMENT CO JP MORGAN		60,000.00	4.647	2,400.00	281,244.00
PUR 44270	4/21/09 4/24/09	53591920 422508	LIONS GATE ENTERTAINMENT CO JP MORGAN		20,000.00	4.772	800.00	96,234.00
PUR 44270	4/21/09 4/24/09	53591920 422508	LIONS GATE ENTERTAINMENT CO SANFORD BERNSTEIN & CO.		40,000.00	4.662	1,600.00	188,072.00
PUR 44270	4/22/09 4/27/09	53591920 422513	LIONS GATE ENTERTAINMENT CO JP MORGAN		40,000.00	4.830	1,600.00	194,804.00
PUR 42619	4/13/09 4/16/09	58013510 422481	MCDONALD'S CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	56.406	800.00	1,128,920.00
PUR 39954	4/07/09 4/13/09	59491810 422468	MICROSOFT CORP. JEFFERIES & COMPANY		100,000.00	18.826	3,000.00	1,885,630.00
PUR 39954	4/07/09 4/13/09	59491810 422468	MICROSOFT CORP. JEFFERIES & COMPANY		100,000.00	18.875	3,000.00	1,890,480.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	18.851	6,000.00	3,776,110.00

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PUR 39952	4/03/09 4/08/09	61166W10 422460	MONSANTO CO. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	79.190	800.00	1,584,600.00	
PUR 43263	4/24/09 4/29/09	61945A10 422520	MOSIAC CO. (THE) CL KING (RESEARCH)		20,000.00	40.965	800.00	820,090.00	
PUR 43551	4/14/09 4/17/09	62937750 422485	NRG ENERGY INC. FRIEDMAN BILLINGS RAMSEY		100,000.00	18.391	4,000.00	1,843,100.00	
PUR 43551	4/22/09 4/27/09	62937750 422513	NRG ENERGY INC. JP MORGAN		100,000.00	17.465	4,000.00	1,750,450.00	
PUR 46287	4/24/09 4/29/09	62944T10 422520	NVR INC CL KING (RESEARCH)		8,000.00	524.80	320.00	4,198,767.20	
PUR 46257	4/22/09 4/27/09	65584410 422513	NORFOLK SOUTHERN CORP JP MORGAN		120,000.00	35.519	4,800.00	4,267,116.00	
PUR 46205	4/20/09 4/23/09	68389X10 422502	ORACLE CORP BARCLAYS CAPITAL (DOMESTIC)		1,000,000.00	18.635	30,000.00	18,664,500.00	
PUR 46205	4/21/09 4/24/09	68389X10 422508	ORACLE CORP BARCLAYS CAPITAL (DOMESTIC)		200,000.00	19.398	6,000.00	3,885,560.00	
PUR 46205	4/22/09 4/27/09	68389X10 422513	ORACLE CORP BARCLAYS CAPITAL (DOMESTIC)		100,000.00	19.371	3,000.00	1,940,140.00	
PUR 41088	3/27/09 4/01/09	68668810 422435	ORMAT TECHNOLOGIES INC. MAGNA SECURITIES CORP		20,000.00	28.156	300.00	563,416.00	
PUR 45113	3/27/09 4/01/09	70867710 422435	PENNSYLVANIA COMMERCE BANCO ITG (CHANNEL)		4,726.00	19.089	70.89	90,284.09	
PUR 45113	3/30/09 4/02/09	70867710 422439	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		2,909.00	18.638	20.36	54,237.14	
PUR 45113	3/31/09 4/03/09	70867710 422443	PENNSYLVANIA COMMERCE BANCO INSTINET (PORTAL)		1,000.00	18.569	7.00	18,576.20	

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PUR 45113	4/01/09 4/06/09	70867710 422447	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)		5,200.00	18.588	52.00	96,707.52	
PUR 45113	4/02/09 4/07/09	70867710 422452	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)		4,800.00	18.963	48.00	91,070.88	

PUR 45113	4/03/09 4/08/09	70867710 422460	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	10,000.00	19.163	100.00	191,727.00
PUR 45113	4/06/09 4/09/09	70867710 422464	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	645.00	18.707	6.45	12,072.59
PUR 45113	4/07/09 4/13/09	70867710 422468	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	9,055.00	19.666	90.55	178,164.37
PUR 45113	4/08/09 4/14/09	70867710 422472	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	300.00	19.670	3.00	5,904.00
PUR 45113	4/09/09 4/15/09	70867710 422477	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	1,000.00	20.450	10.00	20,460.00
PUR 45113	4/13/09 4/17/09	70867710 422481	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	6,800.00	21.030	68.00	143,072.68
PUR 45113	4/14/09 4/17/09	70867710 422485	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	2,200.00	21.951	22.00	48,314.20
PUR 45113	4/14/09 4/17/09	70867710 422485	PENNSYLVANIA COMMERCE BANCO JEFFERIES & COMPANY	5,000.00	20.899	150.00	104,643.50
PUR 45113	4/15/09 4/20/09	70867710 422490	PENNSYLVANIA COMMERCE BANCO CREDIT SUISSE SEC (AES)	5,000.00	21.909	50.00	109,594.50
PUR 45113	4/16/09 4/21/09	70867710 422494	PENNSYLVANIA COMMERCE BANCO BARCLAYS CAPITAL (DOMESTIC)	5,000.00	21.605	150.00	108,174.50
PUR 45113	4/17/09 4/22/09	70867710 422498	PENNSYLVANIA COMMERCE BANCO BARCLAYS CAPITAL (DOMESTIC)	3,600.00	22.278	108.00	80,309.52

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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 45113	4/20/09 4/23/09	70867710 422502	PENNSYLVANIA COMMERCE BANCO BARCLAYS CAPITAL (DOMESTIC)		1,400.00	21.500	42.00	30,142.14	
PUR 45113	4/24/09 4/29/09	70867710 422520	PENNSYLVANIA COMMERCE BANCO UBS WARBURG LLC		6,493.00	21.734	194.79	141,311.70	
PUR 45113	4/27/09 4/30/09	70867710 422524	PENNSYLVANIA COMMERCE BANCO UBS WARBURG LLC		3,507.00	21.707	105.21	76,229.91	
PUR 40653	4/02/09 4/07/09	71817210 422452	PHILIP MORRIS INTERNATIONAL DEUTSCHE BANK AG (DOMESTIC)		50,000.00	36.263	2,000.00	1,815,145.00	
PUR 46289	4/24/09 4/29/09	72925110 422520	PLUM CREEK TIMBER CO INC SOLEIL SECURITIES CORP.		20,000.00	36.525	800.00	731,308.00	
PUR 46289	4/27/09 4/30/09	72925110 422524	PLUM CREEK TIMBER CO INC JP MORGAN		20,000.00	36.037	800.00	721,540.00	
PUR 46104	4/13/09 4/16/09	78463510 422481	SPX CORP CITIGROUP/CITIBANK DOMESTIC		50,000.00	44.510	2,000.00	2,227,510.00	
PUR 46104	4/13/09 4/16/09	78463510 422481	SPX CORP DEUTSCHE BANK AG (DOMESTIC)		50,000.00	44.518	2,000.00	2,227,880.00	
PUR 46104	4/14/09 4/17/09	78463510 422485	SPX CORP FRIEDMAN BILLINGS RAMSEY		100,000.00	42.115	4,000.00	4,215,450.00	
PUR 46104	4/15/09 4/20/09	78463510 422490	SPX CORP CRAIG-HALLUM CAPITAL GRP LL		100,000.00	40.957	4,000.00	4,099,700.00	
PUR 46104	4/16/09 4/21/09	78463510 422494	SPX CORP JP MORGAN		50,000.00	42.019	2,000.00	2,102,955.00	
PUR 39975	3/31/09 4/03/09	80660510 422443	SCHERING-PLOUGH CORP. MERIDIAN EQUITY PARTNERS		100,000.00	23.645	1,000.00	2,365,450.00	
PUR 39975	4/02/09 4/07/09	80660510 422452	SCHERING-PLOUGH CORP. DEUTSCHE BANK AG (DOMESTIC)		100,000.00	23.963	4,000.00	2,400,340.00	

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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
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PUR 39975	4/03/09 4/08/09	80660510 422460	SCHERING-PLOUGH CORP. MERRILL LYNCH (RESEARCH)		100,000.00	23.515	4,000.00	2,355,530.00
PUR 39975	4/08/09 4/14/09	80660510 422472	SCHERING-PLOUGH CORP. WACHOVIA SECURITIES, INC.		100,000.00	23.461	4,000.00	2,350,140.00
PUR 39975	4/09/09 4/15/09	80660510 422477	SCHERING-PLOUGH CORP. FOX-PITT KLTN CCHRN CRN WA		100,000.00	23.348	4,000.00	2,338,820.00
PUR 39975	4/17/09 4/22/09	80660510 422498	SCHERING-PLOUGH CORP. SANFORD BERNSTEIN & CO.		1,000,000.00	23.360	40,000.00	23,400,300.00
PUR 39975	4/21/09 4/24/09	80660510 422508	SCHERING-PLOUGH CORP. UBS WARBURG LLC		100,000.00	22.150	4,000.00	2,219,040.00
PUR 43667	3/27/09 4/01/09	83269640 422435	JM SMUCKER CO/THE MAGNA SECURITIES CORP		20,000.00	36.422	300.00	728,748.00
PUR 43667	3/31/09 4/03/09	83269640 422443	JM SMUCKER CO/THE RAYMOND JAMES/EXECUTION		20,000.00	37.116	300.00	742,620.00
PUR 43667	4/01/09 4/06/09	83269640 422447	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	37.053	400.00	370,925.00
PUR 43667	4/02/09 4/07/09	83269640 422452	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	37.942	400.00	379,819.00
PUR 43667	4/08/09 4/14/09	83269640 422472	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	38.011	400.00	380,512.00
PUR 43667	4/09/09 4/15/09	83269640 422477	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	38.756	400.00	387,957.00
PUR 43667	4/09/09 4/15/09	83269640 422477	JM SMUCKER CO/THE DEUTSCHE BANK AG (DOMESTIC)		10,000.00	38.766	400.00	388,058.00
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2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	38.761	800.00	776,015.00

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PUR 43667	4/24/09 4/29/09	83269640 422520	JM SMUCKER CO/THE CL KING (RESEARCH)		10,000.00	38.175	400.00	382,151.00	
PUR 43421	4/15/09 4/20/09	85811910 422490	STEEL DYNAMICS INC BARCLAYS CAPITAL (DOMESTIC)		100,000.00	10.940	3,000.00	1,096,980.00	
PUR 45200	3/30/09 4/02/09	86681020 422439	SUN MICROSYSTEMS, INC. MERRIMAN/OTC		100,000.00	7.602	1,500.00	761,660.00	
PUR 45200	4/02/09 4/07/09	86681020 422452	SUN MICROSYSTEMS, INC. CREDIT SUISSE SEC (AES)		100,000.00	8.166	1,000.00	817,560.00	
PUR 39984	3/27/09 4/01/09	88731710 422435	TIME WARNER INC. PRINCETON SECURITIES GROUP		200,000.00	8.562	2,000.00	1,714,440.00	
PUR 45483	4/09/09 4/15/09	88732J20 422477	TIME WARNER CABLE INC DEUTSCHE BANK AG (DOMESTIC)		40,000.00	27.459	1,600.00	1,099,956.00	
PUR 44855	3/27/09 4/01/09	91126810 422435	UNITED ONLINE, INC. ITG (CHANNEL)		11,523.00	4.536	115.23	52,380.10	
PUR 44855	3/30/09 4/02/09	91126810 422439	UNITED ONLINE, INC. INSTINET (PORTAL)		15,077.00	4.346	105.54	65,628.67	
PUR 39987	4/24/09 4/29/09	91136310 422520	UNITED RENTALS INC. CL KING (RESEARCH)		50,000.00	6.061	2,000.00	305,035.00	
PUR 39992	3/27/09 4/01/09	93114210 422435	WAL-MART STORES, INC. ICAP CORPORATES LLC		100,000.00	52.620	1,000.00	5,263,010.00	
PUR 39992	4/09/09 4/15/09	93114210 422477	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	51.111	2,000.00	2,557,525.00	
PUR 39992	4/09/09 4/15/09	93114210 422477	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	50.058	2,000.00	2,504,875.00	
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2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	50.584	4,000.00	5,062,400.00	

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DIVISION OF INVESTMENT

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PUR 39992	4/09/09 4/15/09	93114210 422477	WAL-MART STORES, INC. FOX-PITT KLTON CCHRN CRN WA		100,000.00	50.362	4,000.00	5,040,150.00	
PUR 39992	4/21/09 4/24/09	93114210 422508	WAL-MART STORES, INC. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	49.521	800.00	991,226.00	
PUR 39992	4/22/09 4/27/09	93114210 422513	WAL-MART STORES, INC. CITIGROUP/CITIBANK DOMESTIC		40,000.00	49.413	1,600.00	1,978,108.00	
PUR 39992	4/24/09 4/29/09	93114210 422520	WAL-MART STORES, INC. CL KING (RESEARCH)		20,000.00	48.180	800.00	964,398.00	
PUR 46106	4/13/09 4/16/09	94106L10 422481	WASTE MANAGEMENT INC CITIGROUP/CITIBANK DOMESTIC		100,000.00	26.586	4,000.00	2,662,560.00	
PUR 46106	4/14/09 4/17/09	94106L10 422485	WASTE MANAGEMENT INC FRIEDMAN BILLINGS RAMSEY		100,000.00	26.455	4,000.00	2,649,450.00	
PUR 46106	4/15/09 4/20/09	94106L10 422490	WASTE MANAGEMENT INC CRAIG-HALLUM CAPITAL GRP LL		100,000.00	26.827	4,000.00	2,686,710.00	
PUR 46106	4/16/09 4/21/09	94106L10 422494	WASTE MANAGEMENT INC CRAIG-HALLUM CAPITAL GRP LL		20,000.00	26.999	800.00	540,778.00	
PUR 46106	4/24/09 4/29/09	94106L10 422520	WASTE MANAGEMENT INC CL KING (RESEARCH)		10,000.00	26.738	400.00	267,776.00	
PUR 46168	4/16/09 4/21/09	96216610 422494	WEYERHAEUSER CO LEERINK SWANN LLC		83,000.00	30.979	3,320.00	2,574,601.90	
PUR 46168	4/17/09 4/22/09	96216610 422498	WEYERHAEUSER CO LEERINK SWANN LLC		7,000.00	32.731	280.00	229,394.90	
PUR 46207	4/20/09 4/23/09	97314910 422502	WIND RIVER SYS BARCLAYS CAPITAL (DOMESTIC)		100,000.00	6.516	3,000.00	654,580.00	
PUR 46207	4/21/09 4/24/09	97314910 422508	WIND RIVER SYS BARCLAYS CAPITAL (DOMESTIC)		100,000.00	6.824	3,000.00	685,360.00	

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PUR 46207	4/22/09 4/27/09	97314910 422513	WIND RIVER SYS BARCLAYS CAPITAL (DOMESTIC)		100,000.00	7.013	3,000.00	704,340.00	
PUR 46207	4/24/09 4/29/09	97314910 422520	WIND RIVER SYS UBS WARBURG LLC		100,000.00	7.066	3,000.00	709,570.00	
PUR 41913	4/17/09 4/22/09	98302410 422498	WYETH JP MORGAN		50,000.00	43.252	2,000.00	2,164,575.00	
PUR 41913	4/24/09 4/29/09	98302410 422520	WYETH MERRILL LYNCH (RESEARCH)		50,000.00	42.199	2,000.00	2,111,935.00	
PUR 39997	3/27/09 4/01/09	98433210 422435	YAHOO! INC. ITG (CHANNEL)		100,000.00	13.375	1,500.00	1,338,950.00	
SUBTOTAL STOCK PURCHASES:					14,415,235.00		417,539.02	296,182,405.72	
TOTAL FUND PURCHASES:					14,415,235.00		417,539.02	296,182,405.72	

SALES OF STOCK AND OTHER EQUITIES

SALE 40683	3/27/09 4/01/09	00206R10 422436	AT&T INC. GRISWOLD COMPANY		100,000.00	26.009	1,000.00	2,599,835.43	-712,871.57
SALE 40683	4/01/09 4/06/09	00206R10 422448	AT&T INC. DEUTSCHE BANK AG (DOMESTIC)		40,000.00	26.002	1,600.00	1,038,478.17	-286,604.63
SALE 40683	4/02/09 4/07/09	00206R10 422453	AT&T INC. JP MORGAN		60,000.00	26.785	2,400.00	1,604,667.00	-382,957.20
SALE 40683	4/06/09 4/09/09	00206R10 422465	AT&T INC. SOLEIL SECURITIES CORP.		100,000.00	26.378	4,000.00	2,633,775.22	-678,931.78
SALE	4/09/09	00206R10	AT&T INC.				202.03		

40683 4/15/09 422478 FOX-PITT KLTON CCHRN CRN WA 300,000.00 26.203 12,000.00 7,848,667.97 -2,089,453.03

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SALE 40683	4/09/09 4/15/09	00206R10 422478	AT&T INC. WACHOVIA SECURITIES, INC.		200,000.00	26.153	134.43 8,000.00	5,222,545.57	-1,402,868.43
SALE 40683	4/14/09 4/17/09	00206R10 422486	AT&T INC. RBC CAPITAL (DOMESTIC)		100,000.00	25.525	65.60 4,000.00	2,548,454.40	-764,252.60
SALE 40683	4/16/09 4/21/09	00206R10 422495	AT&T INC. CITIGROUP/CITIBANK DOMESTIC		300,000.00	25.774	198.72 12,000.00	7,719,851.28	-2,218,269.71
SALE 40683	4/20/09 4/23/09	00206R10 422503	AT&T INC. PACIFIC CREST SECURITIES		100,000.00	25.372	65.21 4,000.00	2,533,154.79	-779,552.21
SALE 40683	4/21/09 4/24/09	00206R10 422509	AT&T INC. JP MORGAN		100,000.00	25.138	64.61 4,000.00	2,509,685.39	-803,021.61
SALE 40683	4/22/09 4/27/09	00206R10 422514	AT&T INC. UBS WARBURG LLC		100,000.00	25.785	66.27 4,000.00	2,574,473.73	-738,233.27
SALE 39882	4/20/09 4/23/09	00282410 422503	ABBOTT LABORATORIES JP MORGAN		20,000.00	44.100	22.67 800.00	881,173.33	-97,864.75
SALE 39885	3/30/09 4/02/09	00825210 422440	AFFILIATED MANAGERS GROUP I BMO CAPITAL MARKETS/EXECUTI		20,000.00	40.783	4.57 300.00	815,353.43	-487,567.83
SALE 39891	3/27/09 4/01/09	03529010 422436	ANIXTER INTERNATIONAL INC. WILLIAMS CAPITAL GROUP		20,000.00	33.316	3.74 300.00	666,006.26	-406,701.96
SALE 39891	4/02/09 4/07/09	03529010 422453	ANIXTER INTERNATIONAL INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	32.795	1.84 400.00	327,550.16	-208,803.95
SALE 39891	4/06/09 4/09/09	03529010 422465	ANIXTER INTERNATIONAL INC. DEUTSCHE BANK AG (DOMESTIC)		10,000.00	32.271	1.81 400.00	322,308.19	-214,045.92
SALE 39891	4/14/09 4/17/09	03529010 422486	ANIXTER INTERNATIONAL INC. LEERINK SWANN LLC		20,000.00	34.551	17.76 800.00	690,198.24	-382,509.98
SALE 39881	3/30/09 4/02/09	03783310 422440	APPLE INC. KEYBANC CAPITAL MKTS INC		10,000.00	104.21	5.84 150.00	1,041,956.16	223,251.90

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SALE 39881	4/03/09 4/08/09	03783310 422461	APPLE INC. CREDIT SUISSE SEC (AES)		10,000.00	115.61	6.48 100.00	1,156,047.52	337,343.26
SALE 39881	4/09/09 4/15/09	03783310 422478	APPLE INC. CREDIT SUISSE SEC (AES)		10,000.00	119.29	30.66 100.00	1,192,783.34	374,079.08
SALE 44931	4/14/09 4/17/09	04685W10 422486	ATHENAHEALTH INC JEFFERIES & COMPANY		10,000.00	29.300	7.54 300.00	292,692.46	32,616.96
SALE 44931	4/15/09 4/20/09	04685W10 422491	ATHENAHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		10,000.00	28.249	7.26 300.00	282,182.74	22,107.24
SALE 44931	4/16/09 4/21/09	04685W10 422495	ATHENAHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		10,000.00	28.157	7.24 300.00	281,260.76	21,185.26
SALE 44931	4/17/09 4/22/09	04685W10 422499	ATHENAHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		20,000.00	28.987	14.90 600.00	579,129.10	58,978.10
SALE 44931	4/20/09 4/23/09	04685W10 422503	ATHENAHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		10,000.00	28.834	7.42 300.00	288,034.58	27,959.08
SALE 44931	4/21/09 4/24/09	04685W10 422509	ATHENAHEALTH INC CREDIT SUISSE SEC (AES)		10,000.00	28.571	7.35 100.00	285,597.65	25,522.15
SALE 44931	4/22/09 4/27/09	04685W10 422514	ATHENAHEALTH INC BARCLAYS CAPITAL (DOMESTIC)		10,000.00	28.998	7.46 300.00	289,667.54	29,592.04
SALE 44526	4/03/09 4/08/09	05276910 422461	AUTODESK INC. CREDIT SUISSE SEC (AES)		50,000.00	17.615	4.94 500.00	880,260.06	33,157.06

SALE 44526	4/06/09 4/09/09	05276910 422465	AUTODESK INC. CREDIT SUISSE SEC (AES)				4.98 500.00	888,655.02	41,552.02
SALE 44526	4/09/09 4/15/09	05276910 422478	AUTODESK INC. CREDIT SUISSE SEC (AES)				24.44 500.00	950,110.56	103,007.56
SALE 44526	4/14/09 4/17/09	05276910 422486	AUTODESK INC. JEFFERIES & COMPANY				23.95 1,500.00	930,206.05	83,103.05

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SALE 44526	4/15/09 4/20/09	05276910 422491	AUTODESK INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	18.288	23.50 1,500.00	912,851.50	65,748.50
SALE 44526	4/20/09 4/23/09	05276910 422503	AUTODESK INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	17.701	22.75 1,500.00	883,532.25	36,429.25
SALE 44526	4/22/09 4/27/09	05276910 422514	AUTODESK INC. BARCLAYS CAPITAL (DOMESTIC)		50,000.00	18.065	23.22 1,500.00	901,731.78	54,628.78
SALE 45202	4/15/09 4/20/09	06050510 422491	BANK OF AMERICA CORP. SANFORD BERNSTEIN & CO.		100,000.00	9.569	24.60 4,000.00	952,895.40	245,354.90
SALE 44007	3/30/09 4/02/09	06405810 422440	BANK OF NEW YORK MELLON COR BMO CAPITAL MARKETS/EXECUTI		50,000.00	26.829	7.52 750.00	1,340,697.48	96,247.97
SALE 44007	4/03/09 4/08/09	06405810 422461	BANK OF NEW YORK MELLON COR DEUTSCHE BANK AG (DOMESTIC)		20,000.00	28.351	3.18 800.00	566,212.82	68,433.02
SALE 44007	4/14/09 4/17/09	06405810 422486	BANK OF NEW YORK MELLON COR LEERINK SWANN LLC		20,000.00	31.263	16.07 800.00	624,443.93	126,664.13
SALE 44007	4/20/09 4/23/09	06405810 422503	BANK OF NEW YORK MELLON COR JP MORGAN		30,000.00	29.600	22.83 1,200.00	886,777.17	140,107.46
SALE 42925	3/27/09 4/01/09	08578910 422436	BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI		40,000.00	11.848	2.66 600.00	473,305.34	38,602.95
SALE 42925	4/01/09 4/06/09	08578910 422448	BERRY PETROLEUM CO DEUTSCHE BANK AG (DOMESTIC)		30,000.00	10.898	1.84 1,200.00	325,738.16	-288.63
SALE 44627	4/13/09 4/16/09	09702310 422482	BOEING COMPANY (THE) WACHOVIA SECURITIES, INC.		130,000.00	37.165	124.17 5,200.00	4,826,138.83	-274,311.50
SALE 44627	4/14/09 4/17/09	09702310 422486	BOEING COMPANY (THE) LEERINK SWANN LLC		30,000.00	36.666	28.27 1,200.00	1,098,763.73	-78,263.27
SALE 44627	4/15/09 4/20/09	09702310 422491	BOEING COMPANY (THE) SANFORD BERNSTEIN & CO.		140,000.00	37.206	133.87 5,600.00	5,203,092.13	-289,700.54

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SALE 39897	4/01/09 4/06/09	11012210 422448	BRISTOL-MYERS SQUIBB CO. WACHOVIA SECURITIES, INC.		100,000.00	21.374	11.97 4,000.00	2,133,338.03	-605,577.38
SALE 45178	4/03/09 4/08/09	12673P10 422461	CA, INC. JP MORGAN		100,000.00	18.013	10.09 4,000.00	1,797,249.91	164,627.91
SALE 45178	4/07/09 4/13/09	12673P10 422469	CA, INC. LANGEN MCALENNY		200,000.00	17.291	88.88 8,000.00	3,450,011.12	184,767.12
SALE 45178	4/14/09 4/17/09	12673P10 422486	CA, INC. LEERINK SWANN LLC		100,000.00	17.719	45.54 4,000.00	1,767,804.46	135,182.46
SALE 45178	4/15/09 4/20/09	12673P10 422491	CA, INC. SANFORD BERNSTEIN & CO.		50,000.00	17.365	22.32 2,000.00	866,237.68	49,926.68
SALE 45178	4/20/09 4/23/09	12673P10 422503	CA, INC. FRIEDMAN BILLINGS RAMSEY		18,000.00	16.807	7.78 720.00	301,792.82	7,920.86
SALE 45178	4/20/09 4/23/09	12673P10 422503	CA, INC. PACIFIC CREST SECURITIES		32,000.00	16.867	13.88 1,280.00	538,462.92	16,023.88
SALE 45178	4/22/09 4/27/09	12673P10 422514	CA, INC. UBS WARBURG LLC		100,000.00	17.001	43.70 4,000.00	1,696,076.30	63,454.30

SALE	4/24/09	12673P10	CA, INC.			45.95			
45178	4/29/09	422524	MERRILL LYNCH (RESEARCH)	100,000.00	17.879	4,000.00	1,783,884.05	151,262.05	
SALE	4/09/09	12686C10	CABLEVISION SYSTEMS-NY GRP-			20.43			
39907	4/15/09	422478	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	15.892	2,000.00	792,564.57	-602,963.68	
SALE	4/14/09	12686C10	CABLEVISION SYSTEMS-NY GRP-			21.87			
39907	4/17/09	422486	PACIFIC CREST SECURITIES	50,000.00	17.015	2,000.00	848,728.13	-546,800.12	
SALE	3/27/09	15133V20	CENTENNIAL COMMUNICATIONS C			2.56			
44055	4/01/09	422436	INSTINET (PORTAL)	55,389.00	8.240	387.72	456,015.08	13,564.88	
SALE	3/30/09	15133V20	CENTENNIAL COMMUNICATIONS C			2.58			
44055	4/02/09	422440	MERRIMAN/OTC	55,665.00	8.260	834.98	458,955.34	14,300.43	

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SALE	3/31/09	15133V20	CENTENNIAL COMMUNICATIONS C			6.68			
44055	4/03/09	422444	INSTINET (PORTAL)	144,335.00	8.260	1,010.35	1,191,190.07	38,234.61	
SALE	4/01/09	15133V20	CENTENNIAL COMMUNICATIONS C			1.88			
44055	4/06/09	422448	CREDIT SUISSE SEC (AES)	40,244.00	8.301	402.44	333,669.17	12,198.01	
SALE	4/02/09	15133V20	CENTENNIAL COMMUNICATIONS C			2.78			
44055	4/07/09	422453	CREDIT SUISSE SEC (AES)	59,756.00	8.297	597.56	495,201.17	17,867.15	
SALE	3/27/09	15678210	CERNER CORP.			2.47			
43671	4/01/09	422436	MERRIMAN/OTC	10,000.00	44.071	150.00	440,561.53	75,902.79	
SALE	4/08/09	15678210	CERNER CORP.			10.79			
43671	4/14/09	422473	CREDIT SUISSE SEC (AES)	10,000.00	41.953	100.00	419,417.21	54,758.47	
SALE	4/06/09	16516710	CHESAPEAKE ENERGY CORP.			10.96			
41852	4/09/09	422465	SANFORD BERNSTEIN & CO.	100,000.00	19.567	4,000.00	1,952,689.04	-2,048,528.27	
SALE	4/14/09	19121610	COCA-COLA CO. (THE)			113.33			
39941	4/17/09	422486	LAZARD CAPITAL MARKETS	100,000.00	44.096	4,000.00	4,405,466.67	41,581.03	
SALE	4/21/09	19121610	COCA-COLA CO. (THE)			113.03			
39941	4/24/09	422509	JP MORGAN	100,000.00	43.981	4,000.00	4,393,936.97	30,051.34	
SALE	4/06/09	19259P30	COINSTAR INC.			1.84			
42814	4/09/09	422465	CREDIT SUISSE SEC (AES)	10,000.00	32.800	100.00	327,901.16	28,678.25	
SALE	4/07/09	19259P30	COINSTAR INC.			7.98			
42814	4/13/09	422469	JEFFERIES & COMPANY	10,000.00	31.026	300.00	309,951.02	10,728.11	
SALE	4/08/09	19259P30	COINSTAR INC.			7.72			
42814	4/14/09	422473	CREDIT SUISSE SEC (AES)	10,000.00	30.038	100.00	300,271.28	1,048.37	
SALE	4/09/09	19259P30	COINSTAR INC.			16.39			
42814	4/15/09	422478	CREDIT SUISSE SEC (AES)	20,000.00	31.884	200.00	637,471.61	39,025.79	
SALE	4/14/09	19259P30	COINSTAR INC.			16.05			
42814	4/17/09	422486	JEFFERIES & COMPANY	20,000.00	31.222	600.00	623,821.95	25,376.13	

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SALE	4/17/09	19259P30	COINSTAR INC.			8.05			
42814	4/22/09	422499	BARCLAYS CAPITAL (DOMESTIC)	10,000.00	31.303	300.00	312,721.95	13,499.04	
SALE	4/20/09	19259P30	COINSTAR INC.			8.28			
42814	4/23/09	422503	BARCLAYS CAPITAL (DOMESTIC)	10,000.00	32.198	300.00	321,675.72	22,452.81	
SALE	4/21/09	19259P30	COINSTAR INC.			8.12			
42814	4/24/09	422509	CREDIT SUISSE SEC (AES)	10,000.00	31.593	100.00	315,820.88	16,597.97	
SALE	4/22/09	19259P30	COINSTAR INC.			8.07			
42814	4/27/09	422514	BARCLAYS CAPITAL (DOMESTIC)	10,000.00	31.368	300.00	313,375.93	14,153.02	
SALE	4/07/09	20337210	COMMSCOPE INC.			14.88			
39906	4/13/09	422469	JP MORGAN	40,000.00	14.474	1,600.00	577,345.12	-924,264.37	
SALE	4/14/09	20337210	COMMSCOPE INC.			14.36			

39906	4/17/09	422486	LEERINK SWANN LLC	30,000.00	18.625	1,200.00	557,520.64	-568,686.48
SALE	4/16/09	20337210	COMMSCOPE INC.			4.78		
39906	4/21/09	422495	JP MORGAN	10,000.00	18.586	400.00	185,453.22	-189,949.15
SALE	3/27/09	21037110	CONSTELLATION ENERGY GROUP,			5.87		
43011	4/01/09	422436	BMO CAPITAL MARKETS/EXECUTI	50,000.00	20.960	750.00	1,047,264.13	-184,001.46
SALE	4/06/09	21037110	CONSTELLATION ENERGY GROUP,			6.24		
43011	4/09/09	422465	DEUTSCHE BANK AG (DOMESTIC)	50,000.00	22.260	2,000.00	1,110,968.76	-120,296.83
SALE	4/20/09	21037110	CONSTELLATION ENERGY GROUP,			28.12		
43011	4/23/09	422503	FRIEDMAN BILLINGS RAMSEY	50,000.00	21.880	2,000.00	1,091,966.88	-139,298.71
SALE	3/27/09	22405110	COX RADIO INC-CL A			.46		
43985	4/01/09	422436	WILLIAMS CAPITAL GROUP	20,000.00	4.049	300.00	80,679.54	-36,713.62
SALE	3/31/09	22405110	COX RADIO INC-CL A			.92		
43985	4/03/09	422444	WILLIAMS CAPITAL GROUP	40,000.00	4.084	600.00	162,771.08	-72,015.23
SALE	4/01/09	22405110	COX RADIO INC-CL A			.69		
43985	4/06/09	422448	DEUTSCHE BANK AG (DOMESTIC)	30,000.00	4.071	1,200.00	120,926.31	-55,163.42

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SALE	4/02/09	22405110	COX RADIO INC-CL A				.47		
43985	4/07/09	422453	DEUTSCHE BANK AG (DOMESTIC)		20,000.00	4.158	800.00	82,349.53	-35,043.63
SALE	4/06/09	22405110	COX RADIO INC-CL A				.45		
43985	4/09/09	422465	DEUTSCHE BANK AG (DOMESTIC)		20,000.00	4.015	800.00	79,505.55	-37,887.61
SALE	4/20/09	22405110	COX RADIO INC-CL A				3.37		
43985	4/23/09	422503	JP MORGAN		30,000.00	4.364	1,200.00	129,725.63	-
46,364.10									
SALE	4/24/09	22405110	COX RADIO INC-CL A				2.25		
43985	4/29/09	422524	CL KING (RESEARCH)		20,000.00	4.359	800.00	86,369.75	-
31,023.41									
SALE	3/27/09	23257720	CYNOSURE INC. CL A				.36		
40472	4/01/09	422436	ITG (CHANNEL)		10,000.00	6.401	150.00	63,856.64	-
102,543.56									
SALE	4/14/09	23257720	CYNOSURE INC. CL A				1.72		
40472	4/17/09	422486	JEFFERIES & COMPANY		10,000.00	6.689	300.00	66,585.28	-99,814.92
SALE	4/24/09	23257720	CYNOSURE INC. CL A				1.68		
40472	4/29/09	422524	UBS WARBURG LLC		10,000.00	6.536	300.00	65,053.32	-
101,346.88									
SALE	3/27/09	25470M10	DISH NETWORK CORP.				6.59		
45007	4/01/09	422436	ITG (CHANNEL)		100,000.00	11.752	1,500.00	1,173,673.41	189,609.41
SALE	3/27/09	25470M10	DISH NETWORK CORP.				13.11		
45007	4/01/09	422436	MERRIMAN/OTC		200,000.00	11.702	3,000.00	2,337,326.89	369,198.89
SALE	4/01/09	25674610	DOLLAR TREE INC				4.91		
42996	4/06/09	422448	CREDIT SUISSE SEC (AES)		20,000.00	43.785	200.00	875,493.09	142,067.63
SALE	4/02/09	25674610	DOLLAR TREE INC				4.93		
42996	4/07/09	422453	JEFFERIES & COMPANY		20,000.00	44.010	600.00	879,587.07	146,161.61
SALE	4/03/09	25674610	DOLLAR TREE INC				4.70		
42996	4/08/09	422461	CREDIT SUISSE SEC (AES)		20,000.00	41.948	200.00	838,757.30	105,331.84
SALE	4/24/09	29265910	ENERGY CONVERSION DEVICES,				8.48		
44685	4/29/09	422524	UBS WARBURG LLC		20,000.00	16.481	600.00	329,001.52	-176,773.45

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SALE	3/27/09	29266R10	ENERGIZER HOLDINGS INC.				2.91		
40547	4/01/09	422436	BMO CAPITAL MARKETS/EXECUTI		10,000.00	51.819	150.00	518,036.09	-317,451.17
SALE	4/14/09	29266R10	ENERGIZER HOLDINGS INC.				28.40		
40547	4/17/09	422486	PACIFIC CREST SECURITIES		20,000.00	55.244	800.00	1,104,059.60	-566,914.92

SALE 39917	4/13/09 4/16/09	29742510 422482	ESTERLINE TECHNOLOGIES CORP CITIGROUP/CITIBANK DOMESTIC		20,000.00	24.192	12.44 800.00	483,019.56	-258,252.60
SALE 39917	4/14/09 4/17/09	29742510 422486	ESTERLINE TECHNOLOGIES CORP PACIFIC CREST SECURITIES		20,000.00	24.145	12.42 800.00	482,079.58	-259,192.58
SALE 39917	4/21/09 4/24/09	29742510 422509	ESTERLINE TECHNOLOGIES CORP DEUTSCHE BANK AG (DOMESTIC)		20,000.00	24.718	12.71 800.00	493,545.29	-247,726.87
SALE 39920	4/08/09 4/14/09	30161N10 422473	EXELON CORP. DEUTSCHE BANK AG (DOMESTIC)		30,000.00	47.390	36.54 1,200.00	1,420,454.46	454,571.09
SALE 40312	4/02/09 4/07/09	33643310 422453	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		5,000.00	139.63	3.91 50.00	698,110.09	-217,949.82
SALE 40312	4/03/09 4/08/09	33643310 422461	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		5,000.00	136.70	3.83 50.00	683,480.67	-232,579.24
SALE 40312	4/06/09 4/09/09	33643310 422465	FIRST SOLAR INC. CREDIT SUISSE SEC (AES)		5,000.00	133.15	3.73 50.00	665,742.77	-250,317.14
SALE 44980	4/07/09 4/13/09	36467W10 422469	GAMESTOP CORP. JP MORGAN		50,000.00	28.458	36.57 2,000.00	1,420,873.43	261,864.37
SALE 44980	4/13/09 4/16/09	36467W10 422482	GAMESTOP CORP. MERRILL LYNCH (RESEARCH)		50,000.00	32.423	41.67 2,000.00	1,619,108.33	460,099.27
SALE 44980	4/13/09 4/16/09	36467W10 422482	GAMESTOP CORP. WACHOVIA SECURITIES, INC.		100,000.00	32.354	83.16 4,000.00	3,231,336.84	913,318.71
SALE 44980	4/14/09 4/17/09	36467W10 422486	GAMESTOP CORP. PACIFIC CREST SECURITIES		100,000.00	31.940	82.09 4,000.00	3,189,947.91	871,929.78

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SALE 39923	4/13/09 4/16/09	36960410 422482	GENERAL ELECTRIC CO. CITIGROUP/CITIBANK DOMESTIC		200,000.00	12.156	62.49 8,000.00	2,423,157.51	-1,539,777.22
SALE 39923	4/14/09 4/17/09	36960410 422486	GENERAL ELECTRIC CO. PACIFIC CREST SECURITIES		100,000.00	12.256	31.50 4,000.00	1,221,568.50	-759,898.87
SALE 39923	4/15/09 4/20/09	36960410 422491	GENERAL ELECTRIC CO. GOLDMAN SACHS & COMPANY		100,000.00	11.532	29.64 4,000.00	1,149,160.36	-832,307.01
SALE 39923	4/16/09 4/21/09	36960410 422495	GENERAL ELECTRIC CO. CITIGROUP/CITIBANK DOMESTIC		200,000.00	11.956	61.46 8,000.00	2,383,098.54	-1,579,836.19
SALE 39926	4/16/09 4/21/09	38259P50 422495	GOOGLE INC. CREDIT SUISSE SEC (AES)		4,000.00	391.09	40.21 40.00	1,564,295.79	-148,327.51
SALE 45371	3/27/09 4/01/09	42823610 422436	HEWLETT-PACKARD ICAP CORPORATES LLC		42,727.00	33.280	7.97 427.27	1,421,506.50	32,571.37
SALE 41202	4/20/09 4/23/09	42829110 422503	HEXCEL CORP. FRIEDMAN BILLINGS RAMSEY		100,000.00	7.807	20.07 4,000.00	776,629.93	-1,305,344.12
SALE 39928	4/20/09 4/23/09	43575830 422503	HOLLY CORP. JP MORGAN		20,000.00	22.826	11.74 800.00	455,710.26	-313,544.52
SALE 39932	4/03/09 4/08/09	45920010 422461	INTL BUSINESS MACHINES CORP DEUTSCHE BANK AG (DOMESTIC)		5,000.00	102.00	2.86 200.00	509,822.14	79,219.06
SALE 45093	4/13/09 4/16/09	46428777 422482	ISHARES DJ US FINANCIAL SER WACHOVIA SECURITIES, INC.		100,000.00	41.281	106.10 4,000.00	4,123,953.90	787,457.02
SALE 45093	4/15/09 4/20/09	46428777 422491	ISHARES DJ US FINANCIAL SER GOLDMAN SACHS & COMPANY		100,000.00	39.770	102.21 4,000.00	3,972,857.79	636,360.91
SALE 39938	4/24/09 4/29/09	46603210 422524	J&J SNACK FOODS CORP. UBS WARBURG LLC		10,000.00	37.032	9.52 300.00	370,005.48	72,625.67
SALE 39940	4/06/09 4/09/09	46625H10 422465	JP MORGAN CHASE & CO SANFORD BERNSTEIN & CO.		100,000.00	28.574	16.01 4,000.00	2,853,413.99	-50,364.83

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SALE 39939	3/31/09 4/03/09	47816010 422444	JOHNSON & JOHNSON PRINCETON SECURITIES GROUP	50,000.00	53.233	14.91 500.00	2,661,150.09	847,372.30
SALE 39939	4/14/09 4/17/09	47816010 422486	JOHNSON & JOHNSON PACIFIC CREST SECURITIES	10,000.00	51.641	13.28 400.00	515,994.72	153,239.16
SALE 46069	4/08/09 4/14/09	49446R10 422473	KIMCO REALTY CORP. DEUTSCHE BANK AG (DOMESTIC)	22,000.00	8.576	4.85 880.00	187,791.55	31,591.55
SALE 39944	4/01/09 4/06/09	50540R40 422448	LABORATORY CORP OF AMERICA DEUTSCHE BANK AG (DOMESTIC)	20,000.00	57.795	6.48 800.00	1,155,093.52	23,807.11
SALE 39944	4/03/09 4/08/09	50540R40 422461	LABORATORY CORP OF AMERICA DEUTSCHE BANK AG (DOMESTIC)	20,000.00	58.932	6.61 800.00	1,177,833.39	46,546.98
SALE 41563	4/06/09 4/09/09	53555510 422465	LINDSAY CORP. DEUTSCHE BANK AG (DOMESTIC)	10,000.00	27.163	1.52 400.00	271,224.48	-497,538.85
SALE 41563	4/09/09 4/15/09	53555510 422478	LINDSAY CORP. DEUTSCHE BANK AG (DOMESTIC)	50,000.00	28.006	35.99 2,000.00	1,398,239.01	-2,445,577.63
SALE 41563	4/16/09 4/21/09	53555510 422495	LINDSAY CORP. JP MORGAN	30,000.00	35.989	27.75 1,200.00	1,078,448.25	-1,227,841.73
SALE 41563	4/17/09 4/22/09	53555510 422499	LINDSAY CORP. JP MORGAN	10,000.00	37.330	9.60 400.00	372,894.40	-395,868.93
SALE 41563	4/20/09 4/23/09	53555510 422503	LINDSAY CORP. PACIFIC CREST SECURITIES	20,000.00	33.957	17.46 800.00	678,314.54	-859,212.12
SALE 41563	4/22/09 4/27/09	53555510 422514	LINDSAY CORP. CITIGROUP/CITIBANK DOMESTIC	20,000.00	36.226	18.63 800.00	723,709.37	-813,817.29
SALE 41563	4/24/09 4/29/09	53555510 422524	LINDSAY CORP. CL KING (RESEARCH)	10,000.00	37.946	9.76 400.00	379,048.24	-389,715.09
SALE 39991	3/27/09 4/01/09	55271510 422436	MEMC ELECTRONICS MATERIALS, RAYMOND JAMES/EXECUTION	50,000.00	18.721	5.25 750.00	935,284.75	-264,033.00

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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 39991	4/02/09 4/07/09	55271510 422453	MEMC ELECTRONICS MATERIALS, DEUTSCHE BANK AG (DOMESTIC)		20,000.00	17.901	2.01 800.00	357,207.99	-122,519.11
SALE 39949	4/14/09 4/17/09	55616P10 422486	MACY'S, INC. LAZARD CAPITAL MARKETS		100,000.00	12.095	31.09 4,000.00	1,205,458.91	-777,708.28
SALE 44600	4/14/09 4/17/09	57708110 422486	MATTEL, INC. LAZARD CAPITAL MARKETS		100,000.00	12.728	32.72 4,000.00	1,268,777.28	94,361.72
SALE 44600	4/20/09 4/23/09	57708110 422503	MATTEL, INC. RBC CAPITAL (DOMESTIC)		100,000.00	14.929	38.37 4,000.00	1,488,851.63	314,436.08
SALE 44600	4/21/09 4/24/09	57708110 422509	MATTEL, INC. UBS WARBURG LLC		100,000.00	14.845	38.16 4,000.00	1,480,421.84	306,006.28
SALE 44600	4/22/09 4/27/09	57708110 422514	MATTEL, INC. UBS WARBURG LLC		100,000.00	14.596	37.52 4,000.00	1,455,532.48	281,116.93
SALE 44600	4/24/09 4/29/09	57708110 422524	MATTEL, INC. MERRILL LYNCH (RESEARCH)		100,000.00	14.989	38.53 4,000.00	1,494,881.47	320,465.91
SALE 39953	3/31/09 4/03/09	58933110 422444	MERCK & CO., INC. MAGNA SECURITIES CORP		100,000.00	26.835	15.03 1,500.00	2,681,974.97	-498,163.46
SALE 39953	4/03/09 4/08/09	58933110 422461	MERCK & CO., INC. MERRILL LYNCH (RESEARCH)		100,000.00	26.336	14.75 4,000.00	2,629,595.25	-550,543.18
SALE 39953	4/08/09 4/14/09	58933110 422473	MERCK & CO., INC. WACHOVIA SECURITIES, INC.		100,000.00	26.438	67.95 4,000.00	2,639,722.05	-540,416.38
SALE 39953	4/17/09 4/22/09	58933110 422499	MERCK & CO., INC. GOLDMAN SACHS & COMPANY		900,000.00	25.852	597.97 36,000.00	23,230,382.03	-5,390,863.80
SALE 39954	4/01/09 4/06/09	59491810 422448	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		100,000.00	19.268	10.80 1,000.00	1,925,779.20	1,236,058.76
SALE 39954	4/02/09 4/07/09	59491810 422453	MICROSOFT CORP. CREDIT SUISSE SEC (AES)		100,000.00	19.712	11.04 1,000.00	1,970,158.96	1,280,438.52

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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 39954	4/24/09 4/29/09	59491810 422524	MICROSOFT CORP. UBS WARBURG LLC		200,000.00	20.424	104.99 6,000.00	4,078,735.01	2,616,650.36
SALE 43263	4/09/09 4/15/09	61945A10 422478	MOSIAC CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		17,500.00	44.991	20.24 700.00	786,620.51	147,956.75
SALE 43263	4/09/09 4/15/09	61945A10 422478	MOSIAC CO. (THE) DEUTSCHE BANK AG (DOMESTIC)		60,000.00	45.613	70.34 2,400.00	2,734,285.66	544,581.35
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					77,500.00	45.472	90.58 3,100.00	3,520,906.17	692,538.10
SALE 43263	4/09/09 4/15/09	61945A10 422478	MOSIAC CO. (THE) FOX-PITT KLTON CCHRN CRN WA		32,500.00	44.979	37.57 1,300.00	1,460,492.93	274,403.09
SALE 43263	4/14/09 4/17/09	61945A10 422486	MOSIAC CO. (THE) RBC CAPITAL (DOMESTIC)		100,000.00	43.963	112.99 4,000.00	4,392,147.01	742,639.83
SALE 44092	4/24/09 4/29/09	65122910 422524	NEWELL RUBBERMAID INC. MERRILL LYNCH (RESEARCH)		100,000.00	8.127	20.89 4,000.00	808,699.11	-108,518.09
SALE 43884	3/27/09 4/01/09	67073Y10 422436	NV ENERGY INC. PRINCETON SECURITIES GROUP		100,000.00	9.654	5.41 1,000.00	964,394.59	53,675.40
SALE 41416	3/27/09 4/01/09	69331C10 422436	P G & E CORP MAGNA SECURITIES CORP		50,000.00	38.922	10.90 750.00	1,945,324.10	1,188.55
SALE 41416	3/27/09 4/01/09	69331C10 422436	P G & E CORP RAYMOND JAMES/EXECUTION		10,000.00	39.199	2.20 150.00	391,833.80	3,006.69
SALE 42253	4/14/09 4/17/09	70109410 422486	PARKER-HANNIFIN CORP. RBC CAPITAL (DOMESTIC)		40,000.00	37.130	38.17 1,600.00	1,483,565.83	-1,084,253.17
SALE 42253	4/15/09 4/20/09	70109410 422491	PARKER-HANNIFIN CORP. CRAIG-HALLUM CAPITAL GRP LL		20,000.00	36.256	18.64 800.00	724,297.36	-559,612.14

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 4/01/09 THROUGH 4/30/09

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SALE 42253	4/16/09 4/21/09	70109410 422495	PARKER-HANNIFIN CORP. JP MORGAN		40,000.00	35.981	36.99 1,600.00	1,437,603.01	-1,130,215.99
SALE 42253	4/20/09 4/23/09	70109410 422503	PARKER-HANNIFIN CORP. RBC CAPITAL (DOMESTIC)		20,000.00	38.325	19.70 800.00	765,676.30	-518,233.20
SALE 42253	4/21/09 4/24/09	70109410 422509	PARKER-HANNIFIN CORP. DEUTSCHE BANK AG (DOMESTIC)		20,000.00	38.467	19.78 800.00	768,514.22	-515,395.28
SALE 42253	4/21/09 4/24/09	70109410 422509	PARKER-HANNIFIN CORP. JP MORGAN		20,000.00	39.781	20.45 800.00	794,803.55	-489,105.95
SALE 42253	4/22/09 4/27/09	70109410 422514	PARKER-HANNIFIN CORP. CITIGROUP/CITIBANK DOMESTIC		20,000.00	40.389	20.76 800.00	806,949.24	-476,960.26
SALE 42253	4/24/09 4/29/09	70109410 422524	PARKER-HANNIFIN CORP. CL KING (RESEARCH)		20,000.00	44.077	22.66 800.00	880,717.34	-403,192.16
SALE 39973	4/21/09 4/24/09	74973W10 422509	RTI INTERNATIONAL METALS IN JP MORGAN		10,000.00	14.177	3.65 400.00	141,366.35	-197,996.08
SALE 39973	4/24/09 4/29/09	74973W10 422524	RTI INTERNATIONAL METALS IN CL KING (RESEARCH)		20,000.00	15.659	8.05 800.00	312,363.95	-366,360.91
SALE 46104	4/24/09 4/29/09	78463510 422524	SPX CORP JP MORGAN		50,000.00	48.040	61.74 2,000.00	2,399,913.26	275,128.26
SALE 43475	3/27/09 4/01/09	81725T10 422436	SENSIENT TECHNOLOGIES CORP. RAYMOND JAMES/EXECUTION		10,000.00	24.067	1.35 150.00	240,513.65	7,407.69
SALE 43475	4/14/09 4/17/09	81725T10 422486	SENSIENT TECHNOLOGIES CORP. LAZARD CAPITAL MARKETS		20,000.00	24.393	12.54 800.00	487,045.46	20,833.55
SALE 44744	4/14/09 4/17/09	84756010 422486	SPECTRA ENERGY CORP. RBC CAPITAL (DOMESTIC)		100,000.00	14.705	37.80 4,000.00	1,466,442.20	92,532.75
SALE 44744	4/20/09 4/23/09	84756010 422503	SPECTRA ENERGY CORP. JP MORGAN		50,000.00	14.527	18.67 2,000.00	724,316.33	37,361.60

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SALE 39985	4/08/09 4/14/09	88320310 422473	TEXTRON INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	8.977	11.54 2,000.00	446,823.46	-403,354.45
SALE 39985	4/09/09 4/15/09	88320310 422478	TEXTRON INC. DEUTSCHE BANK AG (DOMESTIC)		50,000.00	12.490	16.05 2,000.00	622,463.95	-227,713.96
SALE 45483	4/17/09 4/22/09	88732J20 422499	TIME WARNER CABLE INC JP MORGAN		41,615.00	29.097	31.12 1,664.60	1,209,163.45	-657,104.98
SALE 45483	4/20/09 4/23/09	88732J20 422503	TIME WARNER CABLE INC RBC CAPITAL (DOMESTIC)		10,000.00	27.500	7.07 400.00	274,596.93	-173,863.58
SALE 45483	4/20/09 4/23/09	88732J20 422503	TIME WARNER CABLE INC SOLEIL SECURITIES CORP.		30,000.00	27.498	21.21 1,200.00	823,721.79	-521,659.75
SALE 42782	4/22/09 4/27/09	90323610 422514	URS CORP CITIGROUP/CITIBANK DOMESTIC		30,000.00	43.228	33.33 1,200.00	1,295,618.67	116,024.98
SALE 40418	4/07/09 4/13/09	91324P10 422469	UNITEDHEALTH GROUP INC WACHOVIA SECURITIES, INC.		100,000.00	23.587	60.62 4,000.00	2,354,669.38	-562,010.29
SALE 40418	4/08/09 4/14/09	91324P10 422473	UNITEDHEALTH GROUP INC WACHOVIA SECURITIES, INC.		100,000.00	23.963	61.59 4,000.00	2,392,198.41	-524,481.26
SALE 40418	4/09/09 4/15/09	91324P10 422478	UNITEDHEALTH GROUP INC LEERINK SWANN LLC		100,000.00	23.495	60.39 4,000.00	2,345,409.61	-571,270.06
SALE 40418	4/14/09 4/17/09	91324P10 422486	UNITEDHEALTH GROUP INC RBC CAPITAL (DOMESTIC)		100,000.00	24.022	61.74 4,000.00	2,398,168.26	-518,511.41
SALE 40418	4/20/09 4/23/09	91324P10 422503	UNITEDHEALTH GROUP INC RBC CAPITAL (DOMESTIC)		100,000.00	24.062	61.84 4,000.00	2,402,108.16	-514,571.51
SALE 42815	3/27/09 4/01/09	91886610 422436	VALASSIS COMMUNICATIONS INC WILLIAMS CAPITAL GROUP		50,000.00	1.788	.51 500.00	88,894.49	-152,298.43
SALE 42815	4/08/09 4/14/09	91886610 422473	VALASSIS COMMUNICATIONS INC DEUTSCHE BANK AG (DOMESTIC)		50,000.00	1.794	2.31 500.00	89,177.69	-152,015.23

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SALE 42815	4/20/09 4/23/09	91886610 422503	VALASSIS COMMUNICATIONS INC RBC CAPITAL (DOMESTIC)		50,000.00	2.535	3.26 2,000.00	124,751.74	-116,441.18
SALE 42815	4/21/09 4/24/09	91886610 422509	VALASSIS COMMUNICATIONS INC CITIGROUP/CITIBANK DOMESTIC		50,000.00	2.541	3.27 2,000.00	125,031.73	-116,161.19
SALE 44215	4/20/09 4/23/09	93142210 422503	WALGREEN CO. RBC CAPITAL (DOMESTIC)		100,000.00	29.843	76.70 4,000.00	2,980,213.30	373,402.30
SALE 43669	3/27/09 4/01/09	93439040 422436	WARNACO GROUP INC. (THE) RAYMOND JAMES/EXECUTION		50,000.00	24.708	6.92 750.00	1,234,623.08	382,175.24
SALE 43669	3/30/09 4/02/09	93439040 422440	WARNACO GROUP INC. (THE) BMO CAPITAL MARKETS/EXECUTI		50,000.00	23.535	6.59 750.00	1,175,983.41	323,535.58
SALE 43669	3/31/09 4/03/09	93439040 422444	WARNACO GROUP INC. (THE) STURDIVANT/EXECUTION		50,000.00	24.136	6.76 750.00	1,206,028.24	353,580.40
SALE 43669	4/07/09 4/13/09	93439040 422469	WARNACO GROUP INC. (THE) JP MORGAN		50,000.00	24.528	31.52 2,000.00	1,224,363.48	371,915.65
SALE 43669	4/09/09 4/15/09	93439040 422478	WARNACO GROUP INC. (THE) DEUTSCHE BANK AG (DOMESTIC)		50,000.00	27.411	35.23 2,000.00	1,368,529.77	516,081.93
SALE 43669	4/21/09 4/24/09	93439040 422509	WARNACO GROUP INC. (THE) CITIGROUP/CITIBANK DOMESTIC		50,000.00	27.532	35.38 2,000.00	1,374,559.62	522,111.79
SALE 43669	4/24/09 4/29/09	93439040 422524	WARNACO GROUP INC. (THE) JP MORGAN		50,000.00	28.754	36.95 2,000.00	1,435,678.05	583,230.21
SALE 44058	4/01/09 4/06/09	94973V10 422448	WELLPOINT, INC. JP MORGAN		350,000.00	37.302	73.12 14,000.00	13,041,731.88	700,531.16
SALE 46168	4/17/09 4/22/09	96216610 422499	WEYERHAEUSER CO JP MORGAN		20,000.00	34.497	17.74 800.00	689,126.26	66,015.86

SALE	3/27/09	98074510	WOODWARD GOVERNOR CO.				4.65		
41161	4/01/09	422436	ITG (CHANNEL)	70,000.00	11.849	1,050.00		828,368.35	-1,503,946.47

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SALE	3/27/09	98074510	WOODWARD GOVERNOR CO.				2.02		
41161	4/01/09	422436	LIQUIDNET		30,000.00	11.990	600.00	359,097.98	-640,465.51
SALE	4/14/09	98433210	YAHOO! INC.				18.26		
39997	4/17/09	422486	JEFFERIES & COMPANY		50,000.00	14.209	1,500.00	708,941.74	-59,377.56
SALE	4/06/09	98970110	ZIONS BANCORPORATION				.60		
43304	4/09/09	422465	CREDIT SUISSE SEC (AES)		10,000.00	10.703	100.00	106,927.40	-181,258.88
SALE	4/20/09	98970110	ZIONS BANCORPORATION				3.42		
43304	4/23/09	422503	CREDIT SUISSE SEC (AES)		10,000.00	13.297	100.00	132,865.58	-155,320.70
SALE	4/22/09	98970110	ZIONS BANCORPORATION				13.59		
43304	4/27/09	422514	BARCLAYS CAPITAL (DOMESTIC)		50,000.00	10.572	1,500.00	527,061.41	-913,869.98
SALE	4/24/09	98970110	ZIONS BANCORPORATION				16.00		
43304	4/29/09	422524	UBS WARBURG LLC		50,000.00	12.449	1,500.00	620,919.00	-820,012.39
SALE	4/24/09	98970110	ZIONS BANCORPORATION				12.14		
43304	4/29/09	422524	UBS WARBURG LLC		40,000.00	11.805	1,200.00	470,979.86	-681,765.26
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					90,000.00	12.163	28.14 2,700.00	1,091,898.86	-1,501,777.65
SALE	4/27/09	98970110	ZIONS BANCORPORATION				29.19		
43304	4/30/09	422525	UBS WARBURG LLC		100,000.00	11.357	3,000.00	1,132,680.81	-1,749,181.98
SALE	3/27/09	G9144P10	TYCO ELECTRONICS LTD.				3.31		
44960	4/01/09	422436	BMO CAPITAL MARKETS/EXECUTI		50,000.00	11.810	750.00	589,721.69	182,620.06
SALE	4/17/09	G9144P10	TYCO ELECTRONICS LTD.				105.12		
44960	4/22/09	422499	CITIGROUP/CITIBANK DOMESTIC		250,000.00	16.361	7,500.00	4,082,644.88	2,047,136.71
SALE	4/20/09	G9144P10	TYCO ELECTRONICS LTD.				37.67		
44960	4/23/09	422503	RBC CAPITAL (DOMESTIC)		100,000.00	14.656	4,000.00	1,461,552.33	647,349.06
SUBTOTAL STOCK SALES:					12,685,731.00		6,005.09 430,344.92	296,140,149.31	-35,452,473.44
TOTAL FUND SALES:					12,685,731.00		6,005.09 430,344.92	296,140,149.31	-35,452,473.44

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	3/30/09	00130HBP	AES CORP	9.7500		11.000			
45464	4/02/09	287291	LOGAN CIRCLE	4/15/16	490,000.00	93.977		460,487.30	
PUR	4/14/09	01958XBR	ALLIED WASTE NORTH	7.1250		8.018			
44994	4/17/09	287291	LOGAN CIRCLE	5/15/16	75,000.00	95.240		71,430.00	
PUR	4/09/09	029171AC	AMERICAN REAL ESTATE PROPER	8.1250		14.216			
42254	4/14/09	287291	LOGAN CIRCLE	6/01/12	50,000.00	85.000		42,500.00	
PUR	4/09/09	090613AD	BIOMET INC	10.3750		12.099			
44863	4/14/09	287291	LOGAN CIRCLE	10/15/17	50,000.00	91.000		45,500.00	
PUR	4/14/09	126304AZ	CSC HOLDINGS INC	8.6250		8.737			
45011	4/17/09	287291	LOGAN CIRCLE	2/15/19	25,000.00	99.250		24,812.50	
PUR	4/27/09	14987BAA	CC HOLDINGS GS V LLC/CRO	7.7500		8.254			
46429	4/30/09	287291	LOGAN CIRCLE	5/01/17	85,000.00	97.092		82,528.20	

PUR 42155	4/09/09 4/14/09	226566AC 287291	CRICKET COMMUNICATIONS LOGAN CIRCLE	9.3750 11/01/14		10.031 97.250			
					75,000.00				72,937.50
PUR 46346	4/23/09 4/28/09	25389MAB 287291	DIGITALGLOBE INC LOGAN CIRCLE	10.5000 5/01/14		10.896 98.500			
					100,000.00				98,500.00
PUR 46346	4/23/09 4/28/09	25389MAB 287291	DIGITALGLOBE INC LOGAN CIRCLE	10.5000 5/01/14		11.500 96.269			
					100,000.00				96,269.00
PUR 44862	4/01/09 4/06/09	27876GBF 287291	EHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13		8.784 93.500			
					50,000.00				46,750.00
PUR 46319	4/22/09 4/27/09	29255WAJ 287291	ENCORE AQUISITION CO LOGAN CIRCLE	9.5000 5/01/16		11.125 92.228			
					155,000.00				142,953.40
PUR 46088	4/06/09 4/09/09	35906AAA 287291	FRONTIER COMMUNICATIONS LOGAN CIRCLE	8.2500 5/01/14		10.369 91.805			
					100,000.00				91,805.00

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PUR 42237	4/09/09 4/14/09	373298BE 287291	GEORGIA PACIFIC CORP LOGAN CIRCLE	9.5000 12/01/11		9.491 100.00		25,000.00	
					25,000.00				25,000.00
PUR 46299	4/21/09 4/24/09	37331NAA 287291	GEORGIA PACIFIC LLC LOGAN CIRCLE	8.2500 5/01/16		9.000 96.155			
					160,000.00				153,848.00
PUR 44339	3/30/09 4/02/09	382550AY 287291	GOODYEAR TIRE LOGAN CIRCLE	6.3175 12/01/09		14.445 95.000			
					125,000.00				118,750.00
PUR 43351	4/15/09 4/20/09	404119AU 287291	HCA INC LOGAN CIRCLE	9.1250 11/15/14		10.201 95.500			
					50,000.00				47,750.00
PUR 46347	4/23/09 4/28/09	404119BB 287291	HCA INC LOGAN CIRCLE	9.8750 2/15/17		10.200 98.250			
					150,000.00				147,375.00
PUR 46258	4/17/09 4/22/09	404119BE 287291	HCA INC LOGAN CIRCLE	8.5000 4/15/19		8.999 96.755			
					250,000.00				241,887.50
PUR 43097	4/09/09 4/14/09	45823VAA 287291	INTELSAT SUBSIDIARY HOLDINGS LOGAN CIRCLE	9.2500 8/15/14		10.491 95.000			
					50,000.00				47,500.00
PUR 46138	4/09/09 4/14/09	45974VZN 287291	INTL LEASE FIN CORP LOGAN CIRCLE	4.3750 11/01/09		19.462 92.500			
					155,000.00				143,375.00
PUR 46318	4/22/09 4/27/09	466112AA 287281	JBS USA LLC LOGAN CIRCLE	11.6250 5/01/14		13.000 95.046			
					225,000.00				213,853.50
PUR 46428	4/27/09 4/30/09	471109AC 287291	JARDEN CORP LOGAN CIRCLE	8.0000 5/01/16		8.500 97.401			
					220,000.00				214,282.20
PUR 42260	4/02/09 4/07/09	536020AA 287291	LINN ENERGY LLC LOGAN CIRCLE	9.8750 7/01/18		12.801 84.375			
					145,000.00				122,343.75
PUR 42260	4/14/09 4/17/09	536020AA 287291	LINN ENERGY LLC LOGAN CIRCLE	9.8750 7/01/18		12.727 84.750			
					100,000.00				84,750.00
PUR 42170	4/09/09 4/14/09	58445MAJ 287291	MEDIACOM LLC LOGAN CIRCLE	9.5000 1/15/13		11.381 94.350			
					50,000.00				47,175.00

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PUR 44296	4/10/09 4/15/09	640204AG 287291	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15		9.000 100.00			
					3,778.00				3,778.00
PUR 46239	4/16/09 4/21/09	74913GAU 287291	QWEST CORP LOGAN CIRCLE	8.3750 5/01/16		8.810 97.750			
					200,000.00				195,500.00
PUR 46196	4/14/09 4/17/09	767201AH 287291	RIO TINTO FIN USA LT LOGAN CIRCLE	9.0000 5/01/19		9.375 97.586			
					360,000.00				351,309.60
PUR 46259	4/17/09 4/22/09	79377WAG 287291	SAKS INC LOGAN CIRCLE	9.8750 10/01/11		19.473 82.000			
					170,000.00				139,400.00
PUR 46139	4/09/09 4/14/09	817565BF 287291	SERVICE CORP INTL LOGAN CIRCLE	7.0000 6/15/17		9.450 86.250			
					155,000.00				133,687.50

PUR 42181	4/16/09 4/21/09	858119AL 287291	STEEL DYNAMICS INC LOGAN CIRCLE	7.7500 4/15/16	25,000.00	13.778 73.500		18,375.00	
PUR 44298	4/09/09 4/14/09	867363AL 287291	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	20,000.00	16.022 77.500		15,500.00	
PUR 44341	4/20/09 4/23/09	90333HAD 287291	U S I HLDGS CORP LOGAN CIRCLE	5.1125 11/15/14	75,000.00	21.535 47.500		35,625.00	
SUBTOTAL FIXED PURCHASES:					4,068,778.00			3,777,537.95	
TOTAL FUND PURCHASES:					4,068,778.00			3,777,537.95	

SALES OF FIXED INCOME SECURITIES

SALE 42186	3/30/09 4/02/09	00130HBH 287291	AES CORPORATION LOGAN CIRCLE	8.0000 10/15/17	350,000.00	8.193 86.000		301,000.00	-44,884.68
SALE 45464 19.74	3/31/09 4/03/09	00130HBP 287291	AES CORP LOGAN CIRCLE	9.7500 4/15/16	95,000.00	11.000 94.000		89,300.00	

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SALE 45504	4/09/09 4/14/09	001546AG 287291	AK STEEL CORP LOGAN CIRCLE	7.7500 6/15/12	5,000.00	7.211 81.500		4,075.00	-999.44
SALE 45505	4/10/09 4/15/09	00828DAC 287291	AFFINION GROU LOGAN CIRCLE	10.1250 10/15/13	30,000.00	10.374 77.000		23,100.00	-6,636.36
SALE 45507	4/14/09 4/17/09	01958XBF 287291	ALLIED WASTE LOGAN CIRCLE	6.1250 2/15/14	10,000.00	9.127 94.000		9,400.00	552.77
SALE 45508	4/09/09 4/14/09	01958XBK 287291	ALLIED WASTE LOGAN CIRCLE	6.3750 4/15/11	30,000.00	5.955 99.500		29,850.00	-384.78
SALE 45509	4/21/09 4/24/09	019736AA 287291	ALLISON TRANS LOGAN CIRCLE	11.0000 11/01/15	40,000.00	14.647 60.000		24,000.00	-10,000.40
SALE 45511	4/09/09 4/14/09	029171AF 287291	AMERICAN REAL LOGAN CIRCLE	7.1250 2/15/13	35,000.00	10.547 79.000		27,650.00	-3,642.38
SALE 45513	4/09/09 4/14/09	029912AQ 287291	AMERICAN TOWE LOGAN CIRCLE	7.1250 10/15/12	10,000.00	9.648 101.00		10,100.00	835.24
SALE 45515 90.27	4/15/09 4/20/09	038521AD 287291	ARAMARK CORP LOGAN CIRCLE	8.5000 2/01/15	5,000.00	9.162 95.250		4,762.50	-
SALE 45516	4/17/09 4/22/09	03939RAB 287291	ARCH WESTERN LOGAN CIRCLE	6.7500 7/01/13	25,000.00	7.202 90.000		22,500.00	-2,093.72
SALE 45517	4/20/09 4/23/09	049302AB 287291	ATLAS ENERGY LOGAN CIRCLE	10.7500 2/01/18	20,000.00	15.968 79.000		15,800.00	647.20
SALE 45518	4/09/09 4/14/09	05454RAG 287291	AXCAN INTERME LOGAN CIRCLE	12.7500 3/01/16	5,000.00	15.158 93.500		4,675.00	180.77
SALE 45519	4/09/09 4/14/09	058498AF 287291	BALL CORP LOGAN CIRCLE	6.8750 12/15/12	5,000.00	9.233 100.00		5,000.00	360.91
SALE 45520	4/09/09 4/14/09	085790AP 287291	BERRY PLASTIC LOGAN CIRCLE	5.8440 2/15/15	25,000.00	10.616 76.000		19,000.00	-862.48

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SALE 45521	4/09/09 4/14/09	085791AD 287291	BERRY PLASTIC LOGAN CIRCLE	8.8750 9/15/14	5,000.00	12.883 57.000		2,850.00	-1,384.27
SALE	4/09/09	090613AC	BIOMET INC	10.0000		11.237			

45522	4/14/09	287291	LOGAN CIRCLE	10/15/17	10,000.00	101.25		10,125.00	791.49
SALE	4/16/09	120111BC	BUILDING MATE	7.7500		15.688			
45523	4/21/09	287291	LOGAN CIRCLE	8/01/14	5,000.00	78.000		3,900.00	291.66
SALE	4/15/09	12619AAB	CPG INTERNATI	10.5000		17.026			
45525	4/20/09	287291	LOGAN CIRCLE	7/01/13	10,000.00	45.000		4,500.00	-3,592.44
SALE	4/14/09	12621PAC	CRC HEALTH CORP	10.7500		15.755			
42082	4/17/09	287291	LOGAN CIRCLE	2/01/16	75,000.00	64.250		48,187.50	-11,458.23
SALE	4/14/09	126304AW	CSC HOLDINGS	8.5000		11.359			
45526	4/17/09	287291	LOGAN CIRCLE	4/15/14	5,000.00	100.50		5,025.00	558.74
SALE	4/09/09	126408GQ	CSX CORP	7.3750		7.466			
45527	4/14/09	287291	LOGAN CIRCLE	2/01/19	10,000.00	92.347		9,234.70	-701.17
SALE	4/09/09	165167CC	CHESAPEAKE EN	7.2500		7.804			
45529	4/14/09	287291	LOGAN CIRCLE	12/15/18	30,000.00	83.000		24,900.00	-3,981.76
SALE	4/21/09	171798AA	CIMAREX ENERG	7.1250		7.519			
45530	4/24/09	287291	LOGAN CIRCLE	5/01/17	25,000.00	86.000		21,500.00	-2,914.00
SALE	4/15/09	171871AB	CINCINNATI BE	7.2500		8.011			
45531	4/20/09	287291	LOGAN CIRCLE	7/15/13	50,000.00	97.000		48,500.00	-146.51
SALE	4/20/09	204386AK	CIE GENERAL G	7.7500		8.002			
45533	4/23/09	287291	LOGAN CIRCLE	5/15/17	20,000.00	77.500		15,500.00	-4,202.98
SALE	4/09/09	20588YAC	CONNACHER OIL	10.2500		9.382			
45534	4/14/09	287291	LOGAN CIRCLE	12/15/15	30,000.00	33.000		9,900.00	-21,362.21
SALE	4/10/09	22025YAJ	CORRECTIONS C	6.7500		6.742			
45535	4/15/09	287291	LOGAN CIRCLE	1/31/14	5,000.00	97.000		4,850.00	-150.00

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SALE	4/09/09	226566AH	CRICKET COMMU	10.0000		11.038			
45537	4/14/09	287291	LOGAN CIRCLE	7/15/15	15,000.00	97.750		14,662.50	357.69
SALE	4/10/09	23327BAA	DJO FINANCE L	10.8750		10.969			
45538	4/15/09	287291	LOGAN CIRCLE	11/15/14	40,000.00	72.500		29,000.00	-10,838.38
SALE	4/09/09	247916AB	DENBURY RESOU	9.7500		11.251			
45539	4/14/09	287291	LOGAN CIRCLE	3/01/16	10,000.00	98.000		9,800.00	508.06
SALE	4/09/09	24823UAF	DENBURY RESOU	7.5000		7.655			
45540	4/14/09	287291	LOGAN CIRCLE	12/15/15	20,000.00	89.500		17,900.00	-1,936.86
SALE	4/23/09	25389MAB	DIGITALGLOBE INC	10.5000		11.195			
46346	4/28/09	287291	LOGAN CIRCLE	5/01/14	100,000.00	98.625		98,625.00	1,240.50
SALE	4/23/09	25389MAB	DIGITALGLOBE INC	10.5000		11.195			
46346	4/28/09	287291	LOGAN CIRCLE	5/01/14	100,000.00	97.750		97,750.00	365.50
SALE	4/09/09	25459HAB	DIRECTV HLDGS	8.3750		8.483			
45542	4/14/09	287291	LOGAN CIRCLE	3/15/13	10,000.00	101.00		10,100.00	136.42
SALE	4/13/09	256669AF	DOLLAR GEN CO	10.6300		10.730			
45543	4/16/09	287291	LOGAN CIRCLE	7/15/15	10,000.00	101.50		10,150.00	198.30
SALE	4/13/09	262277AA	DRUMMOND CO I	7.3750		10.453			
45544	4/16/09	287291	LOGAN CIRCLE	2/15/16	10,000.00	71.500		7,150.00	-1,371.33
SALE	4/20/09	26816LAW	DYNEGY HOLDIN	7.7500		9.998			
45545	4/23/09	287291	LOGAN CIRCLE	6/01/19	25,000.00	71.000		17,750.00	-3,722.67
SALE	4/20/09	269279AB	EXCO RESOURCE	7.2500		7.600			
45547	4/23/09	287291	LOGAN CIRCLE	1/15/11	20,000.00	83.500		16,700.00	-3,185.37
SALE	4/09/09	27876GAQ	ECHOSTAR DBS	6.3750		10.153			
45548	4/14/09	287291	LOGAN CIRCLE	10/01/11	5,000.00	97.000		4,850.00	253.13
SALE	4/20/09	28336LBQ	EL PASO CORP	7.0000		7.391			
45549	4/23/09	287291	LOGAN CIRCLE	6/15/17	20,000.00	89.750		17,950.00	-1,575.72

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SALE 46246	4/09/09 4/14/09	284138AG 287291	ELAN FIN PLC / CP LOGAN CIRCLE	8.8750 12/01/13	5,000.00	24.896 84.000		4,200.00	1,334.58
SALE 46319	4/23/09 4/28/09	29255WAJ 287291	ENCORE AQUISITION CO LOGAN CIRCLE	9.5000 5/01/16	155,000.00	11.125 94.250		146,087.50	3,129.84
SALE 45551 48.04	4/13/09 4/16/09	29365TAA 287291	ENERGY TEXAS LOGAN CIRCLE	7.1250 2/01/19	5,000.00	7.231 98.289		4,914.45	-
SALE 45552	4/13/09 4/16/09	296313AA 287291	ESCO CORPORAT LOGAN CIRCLE	8.6250 12/15/13	15,000.00	8.384 77.000		11,550.00	-3,584.52
SALE 45553	4/09/09 4/14/09	30250BAC 287291	FMG FINANCE LOGAN CIRCLE	10.6250 9/01/16	30,000.00	8.445 85.000		25,500.00	-8,031.79
SALE 45553	4/03/09 4/08/09	345370CA 287291	FORD MOTOR COMPANY LOGAN CIRCLE	7.4500 7/16/31	405,000.00	14.720 30.000		121,500.00	-91,794.85
SALE 45556	4/09/09 4/14/09	346091BA 287291	FOREST OIL CO LOGAN CIRCLE	7.2500 6/15/19	40,000.00	12.303 79.000		31,600.00	3,159.99
SALE 45557	4/17/09 4/22/09	350472AC 287291	FOUNDATION PA LOGAN CIRCLE	7.2500 8/01/14	20,000.00	7.195 91.000		18,200.00	-1,844.10
SALE 45558	4/14/09 4/17/09	36186CAW 287291	GENERAL MOTOR LOGAN CIRCLE	6.7500 12/01/14	5,000.00	21.835 61.500		3,075.00	453.60
SALE 45559	4/10/09 4/15/09	367905AB 287291	GAYLORD ENTER LOGAN CIRCLE	8.0000 11/15/13	15,000.00	10.066 67.000		10,050.00	-3,832.06
SALE 45560	4/13/09 4/16/09	37047RAJ 287291	GENERAL NUTRI LOGAN CIRCLE	7.5840 3/15/14	20,000.00	10.660 64.500		12,900.00	-4,770.93
SALE 45561	4/09/09 4/14/09	373298BV 287291	GEORGIA PACIF LOGAN CIRCLE	8.1250 5/15/11	10,000.00	15.967 99.500		9,950.00	1,298.79
SALE 46299	4/21/09 4/24/09	37331NAA 287291	GEORGIA PACIFIC LLC LOGAN CIRCLE	8.2500 5/01/16	160,000.00	9.000 98.375		157,400.00	3,552.00

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SALE 45562	4/14/09 4/17/09	382550AH 287291	GOODYEAR TIRE LOGAN CIRCLE	7.8570 8/15/11	5,000.00	11.218 87.000		4,350.00	-312.66
SALE 45563	4/14/09 4/17/09	382550AX 287291	GOODYEAR TIRE LOGAN CIRCLE	8.6250 12/01/11	2,000.00	7.431 87.000		1,740.00	-315.69
SALE 45566	4/20/09 4/23/09	398905AC 287291	GROUP 1 AUTOM LOGAN CIRCLE	8.2500 8/15/13	2,000.00	10.564 80.000		1,600.00	-242.46
SALE 44837	4/14/09 4/17/09	404119BB 287291	HCA INC LOGAN CIRCLE	9.8750 2/15/17	150,000.00	10.570 97.750		146,625.00	2,127.30
SALE 46347	4/23/09 4/28/09	404119BB 287291	HCA INC LOGAN CIRCLE	9.8750 2/15/17	150,000.00	10.200 98.375		147,562.50	187.50
SALE 45568	4/10/09 4/15/09	421915EH 287291	HCP INC LOGAN CIRCLE	5.6500 12/15/13	5,000.00	13.198 80.250		4,012.50	298.13
SALE 45569	4/13/09 4/16/09	42809HAB 287291	HESS CORP SR LOGAN CIRCLE	8.1250 2/15/19	10,000.00	8.172 105.91		10,591.70	624.89
SALE 45570	4/13/09 4/16/09	436440AA 287291	HOLOGIC INC LOGAN CIRCLE	2.0000 12/15/37	10,000.00	4.558 70.000		7,000.00	1,070.54
SALE 45571	4/09/09 4/14/09	45763PAB 287291	INMARSAT FINA LOGAN CIRCLE	7.6250 6/30/12	5,000.00	12.625 97.750		4,887.50	532.56
SALE 46718	4/17/09 4/22/09	45763UAC 287291	INMARSAT FINANCE LOGAN CIRCLE	10.3750 11/15/12	150,000.00	9.988 103.00		154,500.00	2,817.02
SALE 45572	4/15/09 4/20/09	45773BAC 287291	INNOPHOS INC LOGAN CIRCLE	8.8750 8/15/14	10,000.00	11.666 83.500		8,350.00	-563.41
SALE 45573	4/09/09 4/14/09	45822EAD 287291	INTELSAT SUBS LOGAN CIRCLE	8.5000 1/15/13	15,000.00	12.742 95.500		14,325.00	1,182.40
SALE 45574	4/09/09 4/14/09	45822EAK 287291	INTELSAT SUBS LOGAN CIRCLE	8.8750 1/15/15	5,000.00	11.609 93.500		4,675.00	238.93

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SALE 45575	4/09/09 4/14/09	45823VAC 287291	INTELSAT CORP LOGAN CIRCLE	9.2500 6/15/16	10,000.00	13.162 92.500		9,250.00	1,033.64
SALE 45576	4/15/09 4/20/09	471109AB 287291	JARDEN CORP LOGAN CIRCLE	7.5000 5/01/17	15,000.00	9.357 87.500		13,125.00	-325.85
SALE 45577	4/20/09 4/23/09	49455WAB 287291	KINDER MORGAN LOGAN CIRCLE	5.3500 1/05/11	15,000.00	9.102 95.000		14,250.00	120.37
SALE 45580	4/17/09 4/22/09	521865AP 287291	LEAR CORP LOGAN CIRCLE	8.5000 12/01/13	1,000.00	47.300 17.000		170.00	-124.87
SALE 45581	4/14/09 4/17/09	527288BC 287291	LEUCADIA NATI LOGAN CIRCLE	7.1250 3/15/17	40,000.00	8.023 71.500		28,600.00	-9,321.77
SALE 45582	4/13/09 4/16/09	52736RAV 287291	LEVI STRAUSS LOGAN CIRCLE	8.8750 4/01/16	15,000.00	11.597 83.000		12,450.00	-634.96
SALE 45583	4/13/09 4/16/09	565849AH 287291	MARATHON OIL LOGAN CIRCLE	7.5000 2/15/19	5,000.00	7.547 103.36		5,168.05	185.00
SALE 42170	4/21/09 4/24/09	58445MAJ 287291	MEDIACOM LLC LOGAN CIRCLE	9.5000 1/15/13	75,000.00	16.060 96.500		72,375.00	10,812.89
SALE 45585	4/09/09 4/14/09	58446VAE 287291	MEDIACOM BROA LOGAN CIRCLE	8.5000 10/15/15	30,000.00	10.365 90.500		27,150.00	-250.32
SALE 45587	4/13/09 4/16/09	594087AJ 287291	MICHAELS STOR LOGAN CIRCLE	10.0000 11/01/14	5,000.00	15.080 51.000		2,550.00	-1,517.57
SALE 45588	4/13/09 4/16/09	594087AM 287291	MICHAELS STOR LOGAN CIRCLE	11.3750 11/01/16	5,000.00	31.566 40.000		2,000.00	-150.84
SALE 45590	4/09/09 4/14/09	651290AK 287291	NEWFIELD EXPL LOGAN CIRCLE	7.1250 5/15/18	30,000.00	7.905 90.000		27,000.00	-1,500.62
SALE 45591	4/09/09 4/14/09	651715AD 287291	NEWPAGE CORP LOGAN CIRCLE	10.0000 5/01/12	45,000.00	10.944 34.500		15,525.00	-28,393.71

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SALE 45592	4/15/09 4/20/09	65332VBG 287291	NEXTEL COMMUN LOGAN CIRCLE	7.3750 8/01/15	10,000.00	22.997 60.500		6,050.00	1,116.94
SALE 45593	4/20/09 4/23/09	65332VBH 287291	NEXTEL COMMUN LOGAN CIRCLE	6.8750 10/31/13	2,000.00	25.515 73.000		1,460.00	427.69
SALE 45594	4/09/09 4/14/09	65409QAC 287291	NIELSEN FINAN LOGAN CIRCLE	10.0000 8/01/14	25,000.00	9.602 88.250		22,062.50	-3,335.90
SALE 45595 25.00	4/09/09 4/14/09	65409QAJ 287291	NIELSEN FIN L LOGAN CIRCLE	8/01/16	5,000.00	9.190 44.500		2,225.00	-
SALE 45596	4/09/09 4/14/09	65409QAR 287291	NIELSEN FINAN LOGAN CIRCLE	11.6250 2/01/14	10,000.00	14.500 93.500		9,350.00	324.57
SALE 45597	4/15/09 4/20/09	65562VAA 287291	NORDIC TELEPH LOGAN CIRCLE	8.8750 5/01/16	15,000.00	9.475 94.000		14,100.00	-445.06
SALE 45598	4/23/09 4/28/09	656559BJ 287291	NORTEK INC LOGAN CIRCLE	10.0000 12/01/13	20,000.00	11.810 62.250		12,450.00	-6,290.29
SALE 45599	4/09/09 4/14/09	69073TAJ 287291	OWENS-BROCKWA LOGAN CIRCLE	8.2500 5/15/13	5,000.00	9.375 101.00		5,050.00	238.06
SALE 45367	3/30/09 4/02/09	693483AA 287291	POSCO LOGAN CIRCLE	8.7500 3/26/14	120,000.00	8.953 103.54		124,248.00	5,203.83
SALE 45600	4/17/09 4/22/09	704549AE 287291	PEABODY ENERG LOGAN CIRCLE	7.3750 11/01/16	50,000.00	6.887 99.000		49,500.00	-1,913.28
SALE 45601	4/20/09 4/23/09	716495AC 287291	PETROHAWK ENE LOGAN CIRCLE	7.8750 6/01/15	20,000.00	9.310 92.500		18,500.00	-182.88
SALE 45602	4/20/09 4/23/09	716495AE 287291	PETROHAWK ENE LOGAN CIRCLE	10.5000 8/01/14	10,000.00	12.750 101.00		10,100.00	949.01
SALE 42096	4/15/09 4/20/09	72347QAD 287291	PINNACLE FOODS FINANCE LOGAN CIRCLE	10.6250 4/01/17	50,000.00	14.920 71.000		35,500.00	-4,683.81

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SALE 45603	4/23/09 4/28/09	729416AJ 287291	PLY GEM INDUS LOGAN CIRCLE	11.7500 6/15/13	25,000.00	15.762 55.250		13,812.50	-8,213.40
SALE 45604	4/09/09 4/14/09	74044PAC 287291	PREGIS CORP LOGAN CIRCLE	12.3750 10/15/13	10,000.00	13.611 45.000		4,500.00	-5,093.66
SALE 45605	4/15/09 4/20/09	749121BV 287291	QWEST COMMUNI LOGAN CIRCLE	7.5000 2/15/14	90,000.00	9.730 90.500		81,450.00	-953.45
SALE 42176	4/09/09 4/14/09	74913GAN 287291	QWEST CORPORATION LOGAN CIRCLE	5.2463 6/15/13	110,000.00	6.187 89.000		97,900.00	-5,574.92
SALE 45607	4/09/09 4/14/09	75281AAF 287291	RANGE RESOURC LOGAN CIRCLE	6.3750 3/15/15	15,000.00	7.445 89.000		13,350.00	-891.32
SALE 45608	4/09/09 4/14/09	75605EAW 287291	REALOGY CORP LOGAN CIRCLE	12.3750 4/15/15	5,000.00	32.248 17.500		875.00	-1,555.66
SALE 45609	4/09/09 4/14/09	767754BL 287291	RITE AID CORP LOGAN CIRCLE	7.5000 3/01/17	10,000.00	17.341 61.000		6,100.00	247.28
SALE 45610 48.48	4/09/09 4/14/09	772739AD 287291	ROCK-TENN CO LOGAN CIRCLE	5.6250 3/15/13	5,000.00	9.026 88.000		4,400.00	-
SALE 45611 68.23	4/20/09 4/23/09	77531QAP 287291	ROGERS WIRELE LOGAN CIRCLE	8.0000 12/15/12	5,000.00	7.791 102.00		5,100.00	
SALE 46087	4/09/09 4/14/09	78375PAL 287291	RYERSON INC LOGAN CIRCLE	12.0000 11/01/15	15,000.00	12.750 52.000		7,800.00	-6,708.26
SALE 45613	4/13/09 4/16/09	79546VAC 287291	SALLY HOLDING LOGAN CIRCLE	9.2500 11/15/14	15,000.00	9.004 98.000		14,700.00	-457.00
SALE 45615	4/10/09 4/15/09	800907AK 287291	SANMINA SCI C LOGAN CIRCLE	8.1250 3/01/16	5,000.00	9.996 41.500		2,075.00	-2,466.68
SALE 45616	4/10/09 4/15/09	817320AP 287291	SEQUA CORP LOGAN CIRCLE	11.7500 12/01/15	20,000.00	14.836 26.500		5,300.00	-12,142.92

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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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SALE 45617	4/10/09 4/15/09	817320AR 287291	SEQUA CORP LOGAN CIRCLE	13.5000 12/01/15	30,000.00	16.503 14.500		4,350.00	-22,055.56
SALE 45618	4/20/09 4/23/09	845467AD 287291	SOUTHWESTERN LOGAN CIRCLE	7.5000 2/01/18	10,000.00	7.095 98.000		9,800.00	-459.33
SALE 45619	4/13/09 4/16/09	852060AD 287291	SPRINT CAPITA LOGAN CIRCLE	6.8750 11/15/28	10,000.00	8.403 66.500		6,650.00	-1,893.77
SALE 45620	4/16/09 4/21/09	858119AJ 287291	STEEL DYNAMIC LOGAN CIRCLE	7.3750 11/01/12	25,000.00	9.068 84.000		21,000.00	-2,744.79
SALE 44298	4/21/09 4/24/09	867363AL 287291	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	100,000.00	17.614 84.000		84,000.00	11,446.28
SALE 45621	4/09/09 4/14/09	867363AM 287291	SUNGARD DATA LOGAN CIRCLE	10.6250 5/15/15	5,000.00	10.867 90.000		4,500.00	-446.19
SALE 45622	4/13/09 4/16/09	87255MAA 287291	TL ACQUISITIO LOGAN CIRCLE	10.5000 1/15/15	60,000.00	14.656 54.500		32,700.00	-17,805.64
SALE 45623 32.27	4/09/09 4/14/09	88033GBD 287291	TENET HEALTHC LOGAN CIRCLE	9.0000 5/01/15	20,000.00	9.476 98.000		19,600.00	
SALE 45624	4/09/09 4/14/09	88033GBF 287291	TENET HEALTHC LOGAN CIRCLE	10.0000 5/01/18	15,000.00	10.374 98.500		14,775.00	100.79
SALE 44512	4/20/09 4/23/09	880451AX 287291	TENNESSEE GAS PL LOGAN CIRCLE	8.0000 2/01/16	10,000.00	9.000 99.000		9,900.00	401.15

SALE 45627	4/20/09 4/23/09	882330AH 287291	TEXAS COMPETI LOGAN CIRCLE	10.5000 11/01/16	15,000.00	11.158 34.000		5,100.00	-9,405.13
SALE 45628	4/13/09 4/16/09	88830MAD 287291	TITAN INTERNA LOGAN CIRCLE	8.0000 1/15/12	30,000.00	8.168 81.000		24,300.00	-5,572.37
SALE 45630	4/15/09 4/20/09	902118BL 287291	TYCO INTL FIN LOGAN CIRCLE	8.5000 1/15/19	10,000.00	8.500 103.50		10,350.00	352.22

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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 45631	4/15/09 4/20/09	92344SAL 287291	VERIZON WIREL LOGAN CIRCLE	5.5500 2/01/14	10,000.00	5.700 103.12		10,312.40	375.23
SALE 45632	4/09/09 4/14/09	92531XAC 287291	VERSO PAPER H LOGAN CIRCLE	9.1250 8/01/14	60,000.00	10.506 38.500		23,100.00	-33,580.38
SALE 45633 4.62	4/09/09 4/14/09	94106LAU 287291	WASTE MANAGEM LOGAN CIRCLE	7.3750 3/11/19	5,000.00	7.208 101.06		5,053.25	-
SALE 45634	4/15/09 4/20/09	952355AF 287291	WEST CORP LOGAN CIRCLE	11.0000 10/15/16	25,000.00	15.578 73.500		18,375.00	-1,666.37
SALE 45635	4/21/09 4/24/09	966387AC 287291	WHITING PETRO LOGAN CIRCLE	7.2500 5/01/13	15,000.00	8.030 85.250		12,787.50	-1,816.98
SALE 45637	4/15/09 4/20/09	97381WAC 287291	WINDSTREAM CO LOGAN CIRCLE	8.1250 8/01/13	25,000.00	7.999 99.500		24,875.00	-232.48
SALE 45638	4/20/09 4/23/09	97381WAD 287291	WINDSTREAM CO LOGAN CIRCLE	8.6250 8/01/16	5,000.00	9.446 99.500		4,975.00	188.61
SUBTOTAL FIXED SALES:					4,207,000.00			3,362,792.55	-
TOTAL FUND SALES:					4,207,000.00			3,362,792.55	-

END OF REPORT FOR: LOGAN CIRCLE

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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 46242	4/16/09 4/21/09	15133VAG 287292	CENTENNIAL COMM POST ADVISORY	10.0000 1/01/13	1,000,000.00	7.929 106.50		1,065,000.00	
PUR 46263	4/17/09 4/22/09	404119BE 287292	HCA INC POST ADVISORY	8.5000 4/15/19	1,900,000.00	8.999 96.755		1,838,345.00	
PUR 46427	4/27/09 4/30/09	471109AC 287292	JARDEN CORP POST ADVISORY	8.0000 5/01/16	1,250,000.00	8.500 97.401		1,217,512.50	
PUR 46350	4/23/09 4/28/09	552953AD 287292	M G M MIRAGE INC POST ADVISORY	8.5000 9/15/10	500,000.00	53.922 59.250		296,250.00	
PUR 46351	4/23/09 4/28/09	552953AF 287292	MGM MIRAGE INC POST ADVISORY	6.0000 10/01/09	500,000.00	108.71 70.000		350,000.00	
PUR 46200	4/14/09 4/17/09	767201AF 287292	RIO TINTO FINANCE POST ADVISORY	8.9500 5/01/14	1,000,000.00	9.250 98.805		988,050.00	
PUR 46352	4/23/09 4/28/09	812141AN 287292	SEALY MATTRESS CO POST ADVISORY	8.2500 6/15/14	1,000,000.00	21.013 61.013		610,125.00	
SUBTOTAL FIXED PURCHASES:					7,150,000.00			6,365,282.50	

TOTAL FUND PURCHASES: 7,150,000.00 6,365,282.50

SALES OF FIXED INCOME SECURITIES

SALE 45892	4/09/09 4/14/09	001546AG 287292	AK STEEL CORP POST ADVISORY	7.7500 6/15/12		7.211 82.030			12,304.50	-2,918.82
SALE 45893	4/14/09 4/17/09	00828DAC 287292	AFFINION GROU POST ADVISORY	10.1250 10/15/13	125,000.00	10.374 79.500			99,375.00	-24,525.80

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SALE 45895	4/09/09 4/14/09	01958XBF 287292	ALLIED WASTE POST ADVISORY	6.1250 2/15/14	25,000.00	9.127 95.000		23,750.00	1,635.80
SALE 45896	4/09/09 4/14/09	01958XBK 287292	ALLIED WASTE POST ADVISORY	6.3750 4/15/11	125,000.00	5.955 100.00		125,000.00	-978.25
SALE 45897	4/09/09 4/14/09	019736AA 287292	ALLISON TRANS POST ADVISORY	11.0000 11/01/15	160,000.00	14.647 51.500		82,400.00	-53,524.39
SALE 45906	4/14/09 4/17/09	049302AB 287292	ATLAS ENERGY POST ADVISORY	10.7500 2/01/18	75,000.00	15.968 76.000		57,000.00	192.65
SALE 45908	4/09/09 4/14/09	058498AF 287292	BALL CORP POST ADVISORY	6.8750 12/15/12	25,000.00	9.233 100.75		25,187.50	1,992.01
SALE 45910	4/14/09 4/17/09	085791AD 287292	BERRY PLASTIC POST ADVISORY	8.8750 9/15/14	20,000.00	12.883 60.500		12,100.00	-4,840.10
SALE 45911	4/09/09 4/14/09	090613AC 287292	BIOMET INC POST ADVISORY	10.0000 10/15/17	35,000.00	11.237 101.00		35,350.00	2,682.72
SALE 45914	4/13/09 4/16/09	12502CAD 287292	CCH II LLC & POST ADVISORY	10.2500 9/15/10	60,000.00	12.107 90.000		54,000.00	-4,577.92
SALE 45918	4/09/09 4/14/09	152312AP 287292	CENTEX CORP POST ADVISORY	4.5500 11/01/10	5,000.00	15.601 92.000		4,600.00	334.92
SALE 45921	4/14/09 4/17/09	171798AA 287292	CIMAREX ENER POST ADVISORY	7.1250 5/01/17	90,000.00	7.519 83.000		74,700.00	-13,184.64
SALE 45922	4/09/09 4/14/09	171871AB 287292	CINCINNATI BE POST ADVISORY	7.2500 7/15/13	190,000.00	8.011 95.510		181,469.00	-3,370.73
SALE 45923	4/09/09 4/14/09	17453BAP 287292	CITIZENS COMM POST ADVISORY	6.2500 1/15/13	105,000.00	7.189 91.560		96,138.00	-5,653.74
SALE 45924	4/14/09 4/17/09	204386AK 287292	CIE GENERAL G POST ADVISORY	7.7500 5/15/17	80,000.00	8.002 76.000		60,800.00	-18,008.67

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SALE 45929	4/09/09 4/14/09	226566AC 287292	CRICKET COMMU POST ADVISORY	9.3750 11/01/14	80,000.00	9.679 96.760		77,408.00	-1,558.52
SALE 45930	4/09/09 4/14/09	226566AH 287292	CRICKET COMMU POST ADVISORY	10.0000 7/15/15	50,000.00	11.038 97.010		48,505.00	822.30
SALE 45932	4/14/09 4/17/09	23327BAA 287292	DJO FINANCE L POST ADVISORY	10.8750 11/15/14	160,000.00	10.969 73.500		117,600.00	-41,755.70
SALE 45937	4/09/09 4/14/09	256669AF 287292	DOLLAR GEN CO POST ADVISORY	10.6300 7/15/15	45,000.00	10.730 100.51		45,229.50	446.96
SALE 45938	4/14/09 4/17/09	262277AA 287292	DRUMMOND CO I POST ADVISORY	7.3750 2/15/16	35,000.00	10.453 73.000		25,550.00	-4,276.07
SALE 45939	4/09/09 4/14/09	26816LAW 287292	DYNEGY HOLDIN POST ADVISORY	7.7500 6/01/19	90,000.00	9.998 64.530		58,077.00	-19,203.94
SALE 45941	4/14/09 4/17/09	269279AB 287292	EXCO RESOURCE POST ADVISORY	7.2500 1/15/11	85,000.00	7.600 78.500		66,725.00	-17,783.45

SALE 45944	4/14/09 4/17/09	28336LBQ 287292	EL PASO CORP POST ADVISORY	7.0000 6/15/17		7.391 88.000				
					65,000.00			57,200.00		-6,255.77
SALE 45945	4/14/09 4/17/09	28336LBT 287292	EL PASO CORP POST ADVISORY	8.2500 2/15/16		8.990 94.000				
					40,000.00			37,600.00		-905.13
SALE 45946	4/14/09 4/17/09	29255WAG 287292	ENCORE ACQUIS POST ADVISORY	6.0000 7/15/15		13.949 75.000				
					50,000.00			37,500.00		3,729.85
SALE 45951	4/09/09 4/14/09	319963AP 287292	FIRST DATA CO POST ADVISORY	9.8750 9/24/15		12.409 60.100				
					70,000.00			42,070.00		-20,206.07
SALE 45954	4/14/09 4/17/09	346091BC 287292	FOREST OIL POST ADVISORY	8.5000 2/15/14		9.749 94.500				
					90,000.00			85,050.00		-680.14
SALE 44769	4/24/09 4/29/09	35671DAT 287292	FREEMPORT MCMORAN C & G POST ADVISORY	7.0838 4/01/15		14.408 86.375				
					525,000.00			453,468.75		78,785.49

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SALE 45956	4/23/09 4/28/09	36186CAQ 287292	GMAC LLC POST ADVISORY	8.0000 11/01/31		16.797 51.251				
					65,000.00			33,313.15		1,454.91
SALE 45957	4/24/09 4/29/09	36186CAW 287292	GENERAL MOTOR POST ADVISORY	6.7500 12/01/14		21.835 65.000				
					10,000.00			6,500.00		1,241.58
SALE 45961	4/09/09 4/14/09	382550AH 287292	GOODYEAR TIRE POST ADVISORY	7.8570 8/15/11		11.218 84.300				
					30,000.00			25,290.00		-2,679.83
SALE 45962	4/09/09 4/14/09	382550AX 287292	GOODYEAR TIRE POST ADVISORY	8.6250 12/01/11		7.431 84.300				
					8,000.00			6,744.00		-1,479.36
SALE 45964	4/24/09 4/29/09	38869PAB 287292	GRAPHIC PACKA POST ADVISORY	8.5000 8/15/11		11.657 94.500				
					50,000.00			47,250.00		363.92
SALE 45965	4/24/09 4/29/09	38869PAD 287292	GRAPHIC PACKA POST ADVISORY	9.5000 8/15/13		18.402 87.000				
					30,000.00			26,100.00		3,813.51
SALE 46058	4/09/09 4/14/09	413627BC 287292	HARRAH'S OPERATING POST ADVISORY	10.0000 12/15/18		10.237 31.750				
					30,000.00			9,525.00		-20,035.77
SALE 46146	4/24/09 4/29/09	413627BJ 287292	HARRAHS OPERATING CO POST ADVISORY	10.0000 12/15/18		41.635 32.602				
					64,000.00			20,865.47		4,277.37
SALE 45969	4/10/09 4/15/09	42809HAB 287292	HESS CORP SR POST ADVISORY	8.1250 2/15/19		8.172 105.49				
					45,000.00			47,472.30		2,621.61
SALE 45972	4/14/09 4/17/09	45763PAB 287292	INMARSAT FINA POST ADVISORY	7.6250 6/30/12		12.625 97.000				
					8,000.00			7,760.00		789.90
SALE 45973	4/14/09 4/17/09	45773BAC 287292	INNOPHOS INC POST ADVISORY	8.8750 8/15/14		11.666 83.500				
					40,000.00			33,400.00		-2,248.91
SALE 45979	4/09/09 4/14/09	49455WAB 287292	KINDER MORGAN POST ADVISORY	5.3500 1/05/11		9.102 96.530				
					45,000.00			43,438.50		1,085.24
SALE 45980	4/09/09 4/14/09	502413AS 287292	L-3 COMMUNICA POST ADVISORY	5.8750 1/15/15		7.003 92.500				
					125,000.00			115,625.00		-2,774.59

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SALE 45982	4/09/09 4/14/09	521865AP 287292	LEAR CORP POST ADVISORY	8.5000 12/01/13		47.299 18.625				
					5,000.00			931.25		-537.15
SALE 45984	4/09/09 4/14/09	52736RAV 287292	LEVI STRAUSS POST ADVISORY	8.8750 4/01/16		11.597 80.625				
					50,000.00			40,312.50		-3,301.26
SALE 45986	4/10/09 4/15/09	565849AH 287292	MARATHON OIL POST ADVISORY	7.5000 2/15/19		7.547 102.19				
					30,000.00			30,658.50		760.21
SALE 45988	4/09/09 4/14/09	58445MAJ 287292	MEDIACOM LLC POST ADVISORY	9.5000 1/15/13		15.516 95.000				
					8,000.00			7,600.00		935.05
SALE	4/09/09	58446VAE	MEDIACOM BROA	8.5000		10.365				

45989	4/14/09	287292	POST ADVISORY	10/15/15	15,000.00	90.530		13,579.50	-120.65
SALE	4/09/09	594087AJ	MICHAELS STOR	10.0000		15.080			
45992	4/14/09	287292	POST ADVISORY	11/01/14	20,000.00	49.000		9,800.00	-6,467.50
SALE	4/09/09	594087AM	MICHAELS STOR	11.3750		31.566			
45993	4/14/09	287292	POST ADVISORY	11/01/16	15,000.00	38.000		5,700.00	-750.24
SALE	4/16/09	62941FAH	NTL CABLE (VI	9.1250		9.956			
45996	4/21/09	287292	POST ADVISORY	8/15/16	60,000.00	96.500		57,900.00	462.38
SALE	4/09/09	651715AD	NEWPAGE CORP	10.0000		10.944			
45998	4/14/09	287292	POST ADVISORY	5/01/12	175,000.00	34.500		60,375.00	-110,419.99
SALE	4/09/09	65332VBG	NEXTEL COMMUN	7.3750		22.997			
45999	4/14/09	287292	POST ADVISORY	8/01/15	30,000.00	54.000		16,200.00	1,419.32
SALE	4/09/09	65332VBH	NEXTEL COMMUN	6.8750		25.515			
46000	4/14/09	287292	POST ADVISORY	10/31/13	8,000.00	59.500		4,760.00	643.29
SALE	4/09/09	68383KAB	OPTI CANADA I	8.2500		8.067			
46006	4/14/09	287292	POST ADVISORY	12/15/14	250,000.00	49.100		122,750.00	-129,254.89
SALE	4/09/09	69073TAJ	OWENS-BROCKWA	8.2500		9.375			
46007	4/14/09	287292	POST ADVISORY	5/15/13	10,000.00	101.00		10,100.00	476.11

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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
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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	4/09/09	729416AJ	PLY GEM INDUS	11.7500		15.762			
46011	4/14/09	287292	POST ADVISORY	6/15/13	100,000.00	44.550		44,550.00	-43,466.70
SALE	4/09/09	74044PAC	PREGIS CORP	12.3750		13.611			
46012	4/14/09	287292	POST ADVISORY	10/15/13	40,000.00	44.000		17,600.00	-20,774.66
SALE	4/09/09	75281AAF	RANGE RESOURC	6.3750		7.445			
46016	4/14/09	287292	POST ADVISORY	3/15/15	65,000.00	90.250		58,662.50	-3,049.89
SALE	4/14/09	80007PAC	SANDRIDGE ENE	8.0000		8.434			
46024	4/17/09	287292	POST ADVISORY	6/01/18	125,000.00	78.500		98,125.00	-23,449.02
SALE	4/09/09	817320AP	SEQUA CORP	11.7500		14.836			
46026	4/14/09	287292	POST ADVISORY	12/01/15	75,000.00	26.750		20,062.50	-45,345.60
SALE	4/13/09	817320AR	SEQUA CORP	13.5000		16.502			
46027	4/16/09	287292	POST ADVISORY	12/01/15	110,000.00	19.000		20,900.00	-75,923.48
SALE	4/09/09	852060AD	SPRINT CAPITA	6.8750		8.403			
46029	4/14/09	287292	POST ADVISORY	11/15/28	40,000.00	63.500		25,400.00	-8,774.22
SALE	4/09/09	87255MAA	TL ACQUISITIO	10.5000		14.656			
46034	4/14/09	287292	POST ADVISORY	1/15/15	230,000.00	54.000		124,200.00	-69,382.28
SALE	4/09/09	88033GBD	TENET HEALTHC	9.0000		9.476			
46035	4/14/09	287292	POST ADVISORY	5/01/15	70,000.00	98.000		68,600.00	112.94
SALE	4/09/09	88033GBF	TENET HEALTHC	10.0000		10.374			
46036	4/14/09	287292	POST ADVISORY	5/01/18	65,000.00	98.500		64,025.00	436.75
SALE	4/09/09	880451AX	TENNESSEE GAS	8.0000		9.000			
46037	4/14/09	287292	POST ADVISORY	2/01/16	25,000.00	99.700		24,925.00	1,181.09
SALE	4/13/09	885797AB	CANWEST MEDIA INC	8.0000		58.486			
44576	4/16/09	287292	POST ADVISORY	9/15/12	800,000.00	26.500		212,000.00	-16,684.87
SALE	4/10/09	92344SAL	VERIZON WIREL	5.5500		5.700			
46045	4/15/09	287292	POST ADVISORY	2/01/14	50,000.00	101.20		50,601.50	916.34

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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
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SALE	4/14/09	92531XAC	VERSO PAPER H	9.1250		10.506			
46046	4/17/09	287292	POST ADVISORY	8/01/14	250,000.00	40.000		100,000.00	-136,183.71
SALE	4/10/09	94106LAU	WASTE MANAGEM	7.3750		7.208			
46047	4/15/09	287292	POST ADVISORY	3/11/19	20,000.00	101.26		20,253.80	
22.40									

SALE	4/14/09	952355AF	WEST CORP	11.0000		15.578			
46048	4/17/09	287292	POST ADVISORY	10/15/16	100,000.00	73.000		73,000.00	-7,156.81
SALE	4/09/09	97314XAA	WIND ACQUISIT	10.7500		9.811			
46051	4/14/09	287292	POST ADVISORY	12/01/15	100,000.00	99.875		99,875.00	-4,600.02
SALE	4/09/09	97381WAC	WINDSTREAM CO	8.1250		7.999			
46052	4/14/09	287292	POST ADVISORY	8/01/13	105,000.00	98.760		103,698.00	-1,755.39
SALE	4/09/09	97381WAD	WINDSTREAM CO	8.6250		9.446			
46053	4/14/09	287292	POST ADVISORY	8/01/16	25,000.00	98.510		24,627.50	697.97
SUBTOTAL FIXED SALES:					6,141,000.00			4,151,213.22	-
866,490.05									
TOTAL FUND SALES:					6,141,000.00			4,151,213.22	-
866,490.05									

END OF REPORT FOR: POST ADVISORY

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	4/22/09	00103XAC	AES IRONWOOD LLC	8.8570		11.099			
46322	4/27/09	287293	PIMCO	11/30/25	83,740.03	83.000		69,504.22	
PUR	4/17/09	00130HBM	AES CORP	8.0000		10.643			
46264	4/22/09	287293	PIMCO	6/01/20	250,000.00	83.000		207,500.00	
PUR	4/13/09	030096AF	AMERICAN STORES CO	8.0000		9.555			
46177	4/16/09	287293	PIMCO	6/01/26	250,000.00	87.000		217,500.00	
PUR	4/14/09	090613AD	BIOMET INC	10.3750		11.697			
43993	4/17/09	287293	PIMCO	10/15/17	250,000.00	93.000		232,500.00	
PUR	4/09/09	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.738			
42071	4/14/09	287293	PIMCO	7/15/15	450,000.00	96.000		432,000.00	
PUR	4/09/09	126304AZ	CSC HOLDINGS INC	8.6250		9.010			
46115	4/14/09	287293	PIMCO	2/15/19	500,000.00	97.500		487,500.00	
PUR	4/10/09	15101QAB	CELESTICA INC	7.8750		8.370			
46140	4/15/09	287293	PIMCO	7/01/11	450,000.00	99.000		445,500.00	
PUR	4/20/09	293791AV	ENTERPRISE PRODUCTS	8.3750		12.095			
42267	4/23/09	287293	PIMCO	8/01+66	200,000.00	69.250		138,500.00	
PUR	4/13/09	345397UC	FORD MTR CR CO	5.7000		20.778			
46178	4/16/09	287293	PIMCO	1/15/10	60,000.00	90.000		54,000.00	
PUR	4/13/09	345397UC	FORD MTR CR CO	5.7000		22.442			
46178	4/16/09	287293	PIMCO	1/15/10	40,000.00	89.000		35,600.00	
PUR	4/16/09	382550AU	GOODYEAR TIRE	9.0000		12.482			
42108	4/21/09	287293	PIMCO	7/01/15	50,000.00	85.250		42,625.00	
PUR	4/10/09	404119AX	HCA INC	9.2500		10.410			
42072	4/15/09	287293	PIMCO	11/15/16	350,000.00	94.000		329,000.00	

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PUR	4/16/09	404119BB	HCA INC	9.8750		10.152			
46241	4/21/09	287293	PIMCO	2/15/17	125,000.00	98.500		123,125.00	
PUR	4/17/09	404119BE	HCA INC	8.5000		8.999			
46261	4/22/09	287293	PIMCO	4/15/19	175,000.00	96.755		169,321.25	
PUR	4/14/09	421933AH	HEALTH MGMT ASSOC	6.1250		9.014			
46199	4/17/09	287293	PIMCO	4/15/16	250,000.00	85.250		213,125.00	

PUR 42246	4/13/09 4/16/09	49455WAD 287293	KINDER MORGAN PIMCO	5.7000 1/05/16	50,000.00	8.691 85.000		42,500.00
PUR 43063	4/10/09 4/15/09	59832WAF 287293	MIDWEST GENERATION PIMCO	8.5600 1/02/16	83,480.02	9.371 96.000		80,140.82
PUR 44992	4/13/09 4/16/09	629855AE 287293	NALCO COMPANY PIMCO	7.7500 11/15/11	200,000.00	7.637 100.25		200,500.00
PUR 43924	4/13/09 4/16/09	65562VAA 287293	NORDIC TELEPHONE COMPANY HO PIMCO	8.8750 5/01/16	100,000.00	9.979 94.500		94,500.00
PUR 44193	4/14/09 4/17/09	780153AR 287293	ROYAL CARIBBEAN CRUISES PIMCO	7.2500 6/15/16	200,000.00	19.791 53.000		106,000.00
PUR 42291	4/14/09 4/17/09	911365AN 287293	UNITED RENTALS NORTH AMER I PIMCO	6.5000 2/15/12	50,000.00	13.725 83.500		41,750.00
PUR 46179	4/13/09 4/16/09	92276MAU 287293	VENTAS REALTY LP PIMCO	6.5000 6/01/16	100,000.00	8.931 87.375		87,375.00
PUR 46141	4/10/09 4/15/09	92658TAL 287293	VIDEOTRON LTD PIMCO	9.1250 4/15/18	350,000.00	8.559 103.50		362,250.00
PUR 45889	4/13/09 4/16/09	97314XAA 287293	WIND ACQUISIT PIMCO	10.7500 12/01/15	400,000.00	10.531 101.00		404,000.00
SUBTOTAL FIXED PURCHASES:					5,017,220.05			4,616,316.29
TOTAL FUND PURCHASES:					5,017,220.05			4,616,316.29

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SALES OF FIXED INCOME SECURITIES									
SALE 45749 3,073.31	4/09/09 4/14/09	001546AG 287293	AK STEEL CORP PIMCO	7.7500 6/15/12	15,000.00	7.211 81.000		12,150.00	-
SALE 45750 39,072.08	4/09/09 4/14/09	00828DAC 287293	AFFINION GROU PIMCO	10.1250 10/15/13	185,000.00	10.374 78.000		144,300.00	-
SALE 45751 664.31	4/09/09 4/14/09	018581AA 287293	ALLIANCE DATA PIMCO	1.7500 8/01/13	100,000.00	9.701 73.250		73,250.00	-
SALE 45756 21,663.56	4/13/09 4/16/09	029171AF 287293	AMERICAN REAL PIMCO	7.1250 2/15/13	230,000.00	10.547 80.000		184,000.00	-
SALE 45759 2,526.99	4/14/09 4/17/09	03523TAB 287293	ANHEUSER-BUSC PIMCO	7.7750 1/15/19	70,000.00	7.786 103.51		72,461.90	-
SALE 45760 10,646.92	4/13/09 4/16/09	03939RAB 287293	ARCH WESTERN PIMCO	6.7500 7/01/13	155,000.00	7.202 91.500		141,825.00	-
SALE 45761 1,909.94	4/10/09 4/15/09	049302AB 287293	ATLAS ENERGY PIMCO	10.7500 2/01/18	110,000.00	15.968 74.000		81,400.00	-
SALE 45762 822.08	4/14/09 4/17/09	05454RAG 287293	AXCAN INTERME PIMCO	12.7500 3/01/16	20,000.00	15.158 94.000		18,800.00	-
SALE 45766 349.78	4/09/09 4/14/09	120111BC 287293	BUILDING MATE PIMCO	7.7500 8/01/14	25,000.00	15.688 73.500		18,375.00	-
SALE 45771 2,870.45	4/14/09 4/17/09	126408GQ 287293	CSX CORP PIMCO	7.3750 2/01/19	50,000.00	7.466 93.618		46,809.00	-
SALE 45775 18,308.64	4/09/09 4/14/09	171798AA 287293	CIMAREX ENERG PIMCO	7.1250 5/01/17	125,000.00	7.519 83.000		103,750.00	-
SALE 45778 98,451.45	4/10/09 4/15/09	204755AB 287293	COMPTON PETRO PIMCO	7.6250 12/01/13	150,000.00	8.516 31.000		46,500.00	-

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SALE 45779 134,341.98	4/10/09 4/15/09	20588YAC 287293	CONNACHER OIL PIMCO	10.2500 12/15/15	190,000.00	9.382 33.500		63,650.00	-
SALE 45780 1,100.00	4/09/09 4/14/09	22025YAJ 287293	CORRECTIONS C PIMCO	6.7500 1/31/14	40,000.00	6.742 97.250		38,900.00	-
SALE 45784 65,028.66	4/09/09 4/14/09	23327BAA 287293	DJO FINANCE L PIMCO	10.8750 11/15/14	240,000.00	10.969 72.500		174,000.00	-
SALE 45785 3,302.42	4/09/09 4/14/09	247916AB 287293	DENBURY RESOU PIMCO	9.7500 3/01/16	65,000.00	11.251 98.000		63,700.00	-
SALE 45786 10,652.71	4/09/09 4/14/09	24823UAF 287293	DENBURY RESOU PIMCO	7.5000 12/15/15	110,000.00	7.655 89.500		98,450.00	-
SALE 45787 50,727.35	4/13/09 4/16/09	25380WAA 287293	DIGICEL GROUP PIMCO	8.8750 1/15/15	225,000.00	11.922 65.000		146,250.00	-
SALE 45788 895.86	4/10/09 4/15/09	256669AF 287293	DOLLAR GEN CO PIMCO	10.6300 7/15/15	60,000.00	10.730 101.01		60,606.00	-
SALE 45789 6,844.22	4/10/09 4/15/09	262277AA 287293	DRUMMOND CO I PIMCO	7.3750 2/15/16	45,000.00	10.453 70.000		31,500.00	-
SALE 45791 309.89	4/09/09 4/14/09	269246AT 287293	E TRADE FINAC PIMCO	12.5000 11/30/17	10,000.00	30.847 48.500		4,850.00	-
SALE 45792 26,774.00	4/09/09 4/14/09	269279AB 287293	EXCO RESOURCE PIMCO	7.2500 1/15/11	125,000.00	7.600 78.000		97,500.00	-
SALE 45796 5,584.67	4/10/09 4/15/09	29255WAG 287293	ENCORE ACQUIS PIMCO	6.0000 7/15/15	70,000.00	13.949 75.500		52,850.00	-
SALE 45797 376.58	4/14/09 4/17/09	29365TAA 287293	ENTERGY TEXAS PIMCO	7.1250 2/01/19	35,000.00	7.231 98.174		34,360.90	-
SALE 45798 16,727.56	4/14/09 4/17/09	296313AA 287293	ESCO CORPORAT PIMCO	8.6250 12/15/13	70,000.00	8.384 77.000		53,900.00	-

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 TDETAIL REPORT OF SECURITIES TRANSACTIONS
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SALE 45799 46,357.51	4/10/09 4/15/09	30250BAC 287293	FMG FINANCE PIMCO	10.6250 9/01/16	170,000.00	8.445 84.500		143,650.00	-
SALE 45803 7,943.53	4/13/09 4/16/09	350472AC 287293	FOUNDATION PA PIMCO	7.2500 8/01/14	110,000.00	7.195 93.000		102,300.00	-
SALE 45806 22,088.82	4/09/09 4/14/09	367905AB 287293	GAYLORD ENTER PIMCO	8.0000 11/15/13	90,000.00	10.066 68.000		61,200.00	-
SALE 45807 31,681.80	4/09/09 4/14/09	37047RAJ 287293	GENERAL NUTRI PIMCO	7.5840 3/15/14	125,000.00	10.660 63.000		78,750.00	-
SALE 45811 3,977.96	4/10/09 4/15/09	38869PAB 287293	GRAPHIC PACKA PIMCO	8.5000 8/15/11	70,000.00	11.657 88.000		61,600.00	-
SALE 45812 1,288.09	4/10/09 4/15/09	38869PAD 287293	GRAPHIC PACKA PIMCO	9.5000 8/15/13	45,000.00	18.402 77.000		34,650.00	-

SALE 45813 1,408.82	4/09/09 4/14/09	398905AC 287293	GROUP 1 AUTOM PIMCO	8.2500 8/15/13	10,000.00	10.565 78.000		7,800.00	-
SALE 45814 2,006.97	4/14/09 4/17/09	421915EH 287293	HCP INC PIMCO	5.6500 12/15/13	30,000.00	13.198 81.000		24,300.00	
SALE 45815 3,537.07	4/14/09 4/17/09	42809HAB 287293	HESS CORP SR PIMCO	8.1250 2/15/19	70,000.00	8.172 104.72		73,304.70	
SALE 45817 16,957.01	4/10/09 4/15/09	44980YAK 287293	IPCS INC PIMCO	5.3180 5/01/13	150,000.00	8.979 76.500		114,750.00	-
SALE 45819 3,910.85	4/09/09 4/14/09	45773BAC 287293	INNPHOS INC PIMCO	8.8750 8/15/14	55,000.00	11.666 82.000		45,100.00	-
SALE 45824 3,957.08	4/09/09 4/14/09	471109AB 287293	JARDEN CORP PIMCO	7.5000 5/01/17	85,000.00	9.357 85.000		72,250.00	-
SALE 45828 795.76	4/09/09 4/14/09	521865AP 287293	LEAR CORP PIMCO	8.5000 12/01/13	7,000.00	47.299 18.000		1,260.00	-

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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 4 / 0 1 / 0 9 T H R O U G H 4 / 3 0 / 0 9

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SALE 45829 53,462.78	4/09/09 4/14/09	527288BC 287293	LEUCADIA NATI PIMCO	7.1250 3/15/17	220,000.00	8.023 70.500		155,100.00	-
SALE 45830 4,011.21	4/10/09 4/15/09	52736RAV 287293	LEVI STRAUSS PIMCO	8.8750 4/01/16	70,000.00	11.597 81.500		57,050.00	-
SALE 45831 86,384.53	4/09/09 4/14/09	554273AC 287293	MACDERMID INC PIMCO	9.5000 4/15/17	150,000.00	10.713 36.000		54,000.00	-
SALE 45832 3,675.66	4/14/09 4/17/09	565849AH 287293	MARATHON OIL PIMCO	7.5000 2/15/19	40,000.00	7.547 108.85		43,540.00	
SALE 45833 3,140.71	4/14/09 4/17/09	576203AJ 287293	MASSEY ENERGY PIMCO	3.2500 8/01/15	140,000.00	10.955 63.375		88,725.00	-
SALE 45834 1,068.80	4/09/09 4/14/09	58445MAJ 287293	MEDIACOM LLC PIMCO	9.5000 1/15/13	10,000.00	15.516 94.000		9,400.00	
SALE 45835 1,548.61	4/09/09 4/14/09	58446VAE 287293	MEDIACOM BROA PIMCO	8.5000 10/15/15	265,000.00	10.365 90.750		240,487.50	-
SALE 45837 7,833.61	4/10/09 4/15/09	594087AJ 287293	MICHAELS STOR PIMCO	10.0000 11/01/14	25,000.00	15.080 50.010		12,502.50	-
SALE 45838 629.86	4/10/09 4/15/09	594087AM 287293	MICHAELS STOR PIMCO	11.3750 11/01/16	18,000.00	31.566 39.510		7,111.80	-
SALE 45843 18,985.72	4/09/09 4/14/09	65409QAC 287293	NIELSEN FINAN PIMCO	10.0000 8/01/14	145,000.00	9.602 88.500		128,325.00	-
SALE 45844	4/09/09 4/14/09	65409QAJ 287293	NIELSEN FIN L PIMCO		5,000.00	9.190 45.000		2,250.00	
SALE 45845 2,272.01	4/09/09 4/14/09	65409QAR 287293	NIELSEN FINAN PIMCO	11.6250 2/01/14	70,000.00	14.500 93.500		65,450.00	
SALE 45846 60,651.47	4/09/09 4/14/09	656559BJ 287293	NORTEK INC PIMCO	10.0000 12/01/13	130,000.00	11.810 47.000		61,100.00	-

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SALE 45848 10,532.68	4/10/09 4/15/09	704549AE 287293	PEABODY ENERG PIMCO	7.3750 11/01/16	275,000.00	6.887 99.000		272,250.00	-
SALE 45849 4,370.36	4/09/09 4/14/09	716495AC 287293	PETROHAWK ENE PIMCO	7.8750 6/01/15	120,000.00	9.310 89.750		107,700.00	-
SALE 45850 3,258.63	4/09/09 4/14/09	716495AE 287293	PETROHAWK ENE PIMCO	10.5000 8/01/14	50,000.00	12.750 98.000		49,000.00	
SALE 45270 6,840.45	4/15/09 4/20/09	717081CY 287293	PFIZER INC NOTES PIMCO	7.2000 3/15/39	50,000.00	7.205 113.61		56,808.00	
SALE 45270 19,649.84	4/15/09 4/20/09	717081CY 287293	PFIZER INC NOTES PIMCO	7.2000 3/15/39	150,000.00	7.205 113.03		169,552.50	
SALE 45270 2,855.93	4/21/09 4/24/09	717081CY 287293	PFIZER INC NOTES PIMCO	7.2000 3/15/39	25,000.00	7.205 111.35		27,839.50	
SALE 45851 66,775.05	4/09/09 4/14/09	729416AJ 287293	PLY GEM INDUS PIMCO	11.7500 6/15/13	150,000.00	15.762 43.500		65,250.00	-
SALE 45855 976.60	4/09/09 4/14/09	750829AB 287293	RAINBOW NATIO PIMCO	10.3750 9/01/14	25,000.00	10.720 102.50		25,625.00	
SALE 45857 528.87	4/09/09 4/14/09	75524TAA 287293	REABLE THERAP PIMCO	11.7500 11/15/14	10,000.00	22.891 60.500		6,050.00	-
SALE 45858 2,753.64	4/14/09 4/17/09	75605EAW 287293	REALOGY CORP PIMCO	12.3750 4/15/15	10,000.00	32.248 21.100		2,110.00	-
SALE 45859 2,233.07	4/10/09 4/15/09	767754BL 287293	RITE AID CORP PIMCO	7.5000 3/01/17	50,000.00	17.341 63.000		31,500.00	
SALE 45860 790.36	4/10/09 4/15/09	772739AD 287293	ROCK-TENN CO PIMCO	5.6250 3/15/13	40,000.00	9.026 87.000		34,800.00	-
SALE 45861 50.77	4/14/09 4/17/09	77531QAP 287293	ROGERS WIRELE PIMCO	8.0000 12/15/12	40,000.00	7.791 100.51		40,204.00	-

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SALE 46085 36,578.80	4/10/09 4/15/09	78375PAL 287293	RYERSON INC PIMCO	12.0000 11/01/15	80,000.00	12.750 51.000		40,800.00	-
SALE 45863 2,285.02	4/10/09 4/15/09	79546VAC 287293	SALLY HOLDING PIMCO	9.2500 11/15/14	75,000.00	9.004 98.000		73,500.00	-
SALE 45865 67,331.88	4/09/09 4/14/09	817320AP 287293	SEQUA CORP PIMCO	11.7500 12/01/15	110,000.00	14.836 26.000		28,600.00	-
SALE 45866 105,218.00	4/09/09 4/14/09	817320AR 287293	SEQUA CORP PIMCO	13.5000 12/01/15	152,455.00	16.502 19.000		28,966.45	-
SALE 42686 5,721.88	4/10/09 4/15/09	817565BJ 287293	SERVICE CORP INTL PIMCO	7.3750 10/01/14	75,000.00	7.686 91.000		68,250.00	-
SALE 42247 2,294.58	4/09/09 4/14/09	817565BM 287293	SERVICE CORP INTL PIMCO	7.6250 10/01/18	25,000.00	8.174 87.250		21,812.50	-
SALE 42247 17,812.65	4/10/09 4/15/09	817565BM 287293	SERVICE CORP INTL PIMCO	7.6250 10/01/18	175,000.00	8.174 86.250		150,937.50	-
SALE 45867	4/09/09	845467AD	SOUTHWESTERN	7.5000		7.095			

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45867 3,079.56	4/14/09	287293	PIMCO		2/01/18	55,000.00	97.000		53,350.00	-
SALE 45871 18,836.45	4/09/09 4/14/09	858119AJ 287294	STEEL DYNAMIC PIMCO		7.3750 11/01/12	135,000.00	9.068 81.000		109,350.00	-
SALE 45873 104,073.42	4/09/09 4/14/09	87255MAA 287293	TL ACQUISITIO PIMCO		10.5000 1/15/15	345,000.00	14.656 54.000		186,300.00	-
SALE 45879 41,465.28	4/09/09 4/14/09	88830MAD 287293	TITAN INTERNA PIMCO		8.0000 1/15/12	190,000.00	8.168 77.750		147,725.00	-
SALE 45882 5,864.38	4/09/09 4/14/09	902494AQ 287293	TYSON FOODS I PIMCO		10.5000 3/01/14	55,000.00	12.496 103.50		56,925.00	-
SALE 45883 2,305.19	4/14/09 4/17/09	92344SAL 287293	VERIZON WIREL PIMCO		5.5500 2/01/14	70,000.00	5.700 102.66		71,864.80	-

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SALE 45887 15,592.60	4/09/09 4/14/09	966387AC 287293	WHITING PETRO PIMCO	7.2500 5/01/13	85,000.00	8.030 79.000		67,150.00	-
SUBTOTAL FIXED SALES:					7,447,455.00			5,604,314.55	-1,318,100.21
TOTAL FUND SALES:					7,447,455.00			5,604,314.55	-

END OF REPORT FOR: PIMCO

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 45463	3/30/09 4/02/09	00130HBP 287294	AES CORP NOMURA	9.7500 4/15/16	75,000.00	11.000 93.977		70,482.75	
PUR 45463	4/24/09 4/29/09	00130HBP 287294	AES CORP NOMURA	9.7500 4/15/16	200,000.00	10.338 97.125		194,250.00	
PUR 46064	4/02/09 4/07/09	03216NAD 287294	AMSCAN HOLDINGS NOMURA	8.7500 5/01/14	25,000.00	16.975 72.750		18,187.50	
PUR 42366	4/15/09 4/20/09	121579AB 287294	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14	100,000.00	28.166 55.750		55,750.00	
PUR 46433	4/27/09 4/30/09	14987BAA 287294	CC HOLDINGS GS V NOMURA	7.7500 5/01/17	150,000.00	8.254 97.092		145,638.00	
PUR 46348	4/23/09 4/28/09	25389MAB 287294	DIGITALGLOBE INC NOMURA	10.5000 5/01/14	100,000.00	11.500 96.269		96,269.00	
PUR 42297	4/15/09 4/20/09	26816LAT 287294	DYNEGY HOLDINGS INCORPORATE NOMURA	8.3750 5/01/16	50,000.00	14.797 72.500		36,250.00	
PUR 46320	4/22/09 4/27/09	29255WAJ 287294	ENCORE AQUISITION CO NOMURA	9.5000 5/01/16	75,000.00	11.125 92.228		69,171.00	
PUR 44687	4/14/09 4/17/09	319963AP 287294	FIRST DATA CORP NOMURA	9.8750 9/24/15	25,000.00	19.978 64.250		16,062.50	
PUR 44687	4/14/09 4/17/09	319963AP 287294	FIRST DATA CORP NOMURA	9.8750 9/24/15	110,000.00	19.694 65.000		71,500.00	
PUR	4/21/09	37331NAA	GEORGIA PACIFIC LLC	8.2500		9.000			

46300	4/24/09	287294	NOMURA	5/01/16	200,000.00	96.155		192,310.00
PUR	4/17/09	404119BE	HCA INC	8.5000		8.999		
46260	4/22/09	287294	NOMURA	4/15/19	175,000.00	96.755		169,321.25

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PUR 46260	4/21/09 4/24/09	404119BE 287294	HCA INC NOMURA	8.5000 4/15/19	25,000.00	8.882 97.500		24,375.00	
PUR 42009	4/14/09 4/17/09	44108EAS 287294	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.823 87.000		21,750.00	
PUR 42009	4/23/09 4/28/09	44108EAS 287294	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.231 89.000		22,250.00	
PUR 42009	4/23/09 4/28/09	44108EAS 287294	HOST MARRIOTT LP NOMURA	7.1250 11/01/13	25,000.00	10.307 88.750		22,187.50	
PUR 42011	4/24/09 4/29/09	464592AG	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	25,000.00	14.865 73.500		18,375.00	
PUR 46321	4/22/09 4/27/09	466112AA 287294	JBS USA LLC NOMURA	11.6250 5/01/14	200,000.00	13.000 95.046		190,092.00	
PUR 46434	4/27/09 4/30/09	471109AC 287294	JARDEN CORP NOMURA	8.0000 5/01/16	100,000.00	8.500 97.401		97,401.00	
PUR 46435	4/27/09 4/30/09	526057AZ 287294	LENNAR CORP NOMURA	12.2500 6/01/17	125,000.00	12.627 98.098		122,622.50	
PUR 46382	4/24/09 4/29/09	552953AG 287294	MGM MIRAGE NOMURA	5.8750 2/27/14	25,000.00	24.850 48.250		12,062.50	
PUR 43610	4/24/09 4/29/09	552953AL 287294	MGM MIRAGE INC NOMURA	6.7500 9/01/12	75,000.00	33.072 49.000		36,750.00	
PUR 43610	4/24/09 4/29/09	552953AL 287294	MGM MIRAGE INC NOMURA	6.7500 9/01/12	25,000.00	32.663 49.500		12,375.00	
PUR 46383	4/24/09 4/29/09	608328AK 287294	MOHEGAN TRIBAL NOMURA	8.0000 4/01/12	75,000.00	34.890 53.000		39,750.00	
PUR 45245	4/02/09 4/07/09	67000XAB 287294	NOVELIS INC NOMURA	7.2500 2/15/15	25,000.00	28.871 40.500		10,125.00	

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PUR 45245	4/02/09 4/07/09	67000XAB 287294	NOVELIS INC NOMURA	7.2500 2/15/15	50,000.00	29.041 40.250		20,125.00	
PUR 45245	4/02/09 4/07/09	67000XAB 287294	NOVELIS INC NOMURA	7.2500 2/15/15	25,000.00	28.537 41.000		10,250.00	
PUR 45245	4/17/09 4/22/09	67000XAB 287294	NOVELIS INC NOMURA	7.2500 2/15/15	25,000.00	24.724 47.500		11,875.00	
PUR 42211	4/16/09 4/21/09	67090FAC 287294	NUVEEN INVESTMENTS NOMURA	10.5000 11/15/15	100,000.00	30.208 45.000		45,000.00	
PUR 42211	4/17/09 4/22/09	67090FAC 287294	NUVEEN INVESTMENTS NOMURA	10.5000 11/15/15	50,000.00	26.172 52.000		26,000.00	
PUR 42211	4/17/09 4/22/09	67090FAC 287294	NUVEEN INVESTMENTS NOMURA	10.5000 11/15/15	25,000.00	26.042 52.250		13,062.50	
PUR 44988	4/01/09 4/06/09	726505AG 287294	PLAINS EXPLORATION & PRO NOMURA	10.0000 3/01/16	75,000.00	11.499 92.969		69,726.75	
PUR 46215	4/15/09 4/20/09	72650RAU 287294	PLAINS ALL AMER NOMURA	8.7500 5/01/19	25,000.00	8.750 99.994		24,998.50	
PUR 46198	4/14/09 4/17/09	767201AF 287294	RIO TINTO FINANCE NOMURA	8.9500 5/01/14	50,000.00	9.250 98.805		49,402.50	

PUR 46197	4/14/09 4/17/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	50,000.00	8.948 100.33	50,168.00
PUR 46197	4/14/09 4/17/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	25,000.00	9.375 97.586	24,396.50
PUR 46197	4/14/09 4/17/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	25,000.00	8.909 100.58	25,146.50
PUR 46197	4/14/09 4/17/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	25,000.00	8.928 100.46	25,115.25

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PUR 46197	4/14/09 4/17/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	25,000.00	8.948 100.33		25,084.00	
PUR 46197	4/15/09 4/20/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	50,000.00	8.866 100.87		50,437.50	
PUR 46197	4/15/09 4/20/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	50,000.00	8.866 100.87		50,437.50	
PUR 46197	4/15/09 4/20/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	50,000.00	8.869 100.85		50,425.00	
PUR 46197	4/15/09 4/20/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	50,000.00	8.885 100.75		50,375.00	
PUR 46197	4/15/09 4/20/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	25,000.00	8.904 100.62		25,156.25	
PUR 46197	4/15/09 4/20/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	25,000.00	8.923 100.50		25,125.00	
PUR 46197	4/16/09 4/21/09	767201AH 287294	RIO TINTO FIN USA LT NOMURA	9.0000 5/01/19	200,000.00	8.790 101.37		202,750.00	
PUR 43655	4/02/09 4/07/09	767754BQ 287294	RITE AID CORP NOMURA	9.3750 12/15/15	500,000.00	41.148 29.000		145,000.00	
PUR 43874	4/15/09 4/20/09	767754BT 287294	RITE AID CORP NOMURA	9.5000 6/15/17	110,000.00	31.895 36.000		39,600.00	
PUR 46436	4/27/09 4/30/09	800907AJ 287294	SANMINA SCI CORP NOMURA	6.7500 3/01/13	25,000.00	25.941 55.000		13,750.00	
PUR 45733	4/10/09 4/15/09	800907AK 287294	SANMINA SCI C NOMURA	8.1250 3/01/16	25,000.00	27.795 41.000		10,250.00	
PUR 45733	4/10/09 4/15/09	800907AK 287294	SANMINA SCI C NOMURA	8.1250 3/01/16	25,000.00	26.876 42.500		10,625.00	

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PUR 45733	4/10/09 4/15/09	800907AK 287294	SANMINA SCI C NOMURA	8.1250 3/01/16	25,000.00	27.483 41.500		10,375.00	
PUR 45733	4/27/09 4/30/09	800907AK 287294	SANMINA SCI C NOMURA	8.1250 3/01/16	25,000.00	23.062 49.750		12,437.50	
PUR 46240	4/16/09 4/21/09	81180RAE 287294	SEAGATE TECH HDD NOMURA	6.8000 10/01/16	25,000.00	13.535 69.000		17,250.00	
PUR 46240	4/16/09 4/21/09	81180RAE 287294	SEAGATE TECH HDD NOMURA	6.8000 10/01/16	25,000.00	13.813 68.000		17,000.00	
PUR 43656	4/14/09 4/17/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	100,000.00	16.035 78.750		78,750.00	
PUR 43656	4/15/09 4/20/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	100,000.00	15.457 80.500		80,500.00	
PUR 43656	4/16/09 4/21/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	14.651 83.000		20,750.00	

PUR 43656	4/16/09 4/21/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	14.890 82.250	20,562.50
PUR 43348	4/14/09 4/17/09	88033GBC 287294	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	50,000.00	14.836 78.750	39,375.00
PUR 43348	4/17/09 4/22/09	88033GBC 287294	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	13.727 82.500	20,625.00
PUR 44968	4/15/09 4/20/09	88033GBD 287294	TENET HEALTHCARE NOMURA	9.0000 5/01/15	25,000.00	9.385 98.250	24,562.50
PUR 46349	4/23/09 4/28/09	88947EAH 287294	TOLL BR FIN CORP NOMURA	8.9100 10/15/17	75,000.00	8.995 99.500	74,625.00
PUR 46349	4/24/09 4/29/09	88947EAH 287294	TOLL BR FIN CORP NOMURA	8.9100 10/15/17	25,000.00	8.952 99.750	24,937.50

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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 42020	4/09/09 4/14/09	904201AA 287294	UNIVISION COMM NOMURA	9.7500 3/15/15	50,000.00	71.870 15.750		7,875.00	
PUR 42020	4/17/09 4/22/09	904201AA 287294	UNIVISION COMM NOMURA	9.7500 3/15/15	200,000.00	64.909 18.000		36,000.00	
SUBTOTAL FIXED PURCHASES:					4,570,000.00			3,345,214.25	
TOTAL FUND PURCHASES:					4,570,000.00			3,345,214.25	

SALES OF FIXED INCOME SECURITIES

SALE 45640	4/02/09 4/07/09	001546AG 287294	AK STEEL CORP NOMURA	7.7500 6/15/12	15,000.00	7.211 81.000		12,150.00	-3,074.45
SALE 45641	4/02/09 4/07/09	00828DAC 287294	AFFINION GROU NOMURA	10.1250 10/15/13	160,000.00	10.374 78.750		126,000.00	-32,579.65
SALE 45645	4/02/09 4/07/09	02209SAH 287294	ALTRIA GROUP NOMURA	10.2000 2/06/39	45,000.00	10.204 102.55		46,147.50	1,176.89
SALE 41999	4/01/09 4/06/09	031652AW 287294	AMKOR TECHNOLOGIES INC NOMURA	9.2500 6/01/16	25,000.00	10.822 76.750		19,187.50	-3,883.33
SALE 41999	4/08/09 4/13/09	031652AW 287294	AMKOR TECHNOLOGIES INC NOMURA	9.2500 6/01/16	450,000.00	10.822 79.500		357,750.00	-57,597.05
SALE 45648 85.78	4/02/09 4/07/09	03523TAB 287294	ANHEUSER-BUSC NOMURA	7.7500 1/15/19	60,000.00	7.761 100.05		60,030.00	
SALE 45650	4/02/09 4/07/09	03939RAB 287294	ARCH WESTERN NOMURA	6.7500 7/01/13	130,000.00	7.202 91.000		118,300.00	-9,568.53
SALE 45653	4/02/09 4/07/09	058498AF 287294	BALL CORP NOMURA	6.8750 12/15/12	35,000.00	9.233 100.00		35,000.00	2,537.88

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SALE 45657	4/16/09 4/21/09	1248EPAC 287294	CCO HLDGS LLC NOMURA	8.7500 11/15/13	120,000.00	14.978 85.750		102,900.00	7,018.21
SALE 43467 9,147.31	4/16/09 4/21/09	12502BAE 287294	CCH I LLC/CCH I CAPITAL NOMURA	11.0000 10/01/15	25,000.00	31.116 8.750		2,187.50	-
SALE 45658	4/16/09 4/21/09	12502CAD 287294	CCH II LLC & NOMURA	10.2500 9/15/10	50,000.00	12.107 91.000		45,500.00	-3,324.24
SALE	4/16/09	161175AA	CHARTER COMM OPT	8.0000		12.849			

44500	4/21/09	287294	NOMURA		4/30/12	50,000.00	92.250		46,125.00	2,050.84
SALE	4/08/09	161175AD	CHARTER COMMUNICATIONS		8.3750		11.854			
43244	4/13/09	287294	NOMURA		4/30/14	75,000.00	88.500		66,375.00	1,085.33
SALE	4/16/09	161175AG	CHARTER COMM		10.8750		12.399			
44815	4/21/09	287294	NOMURA		9/15/14	125,000.00	98.000		122,500.00	4,874.34
SALE	4/20/09	165167BU	CHESAPEAKE ENERGY		6.8750		8.922			
43139	4/23/09	287294	NOMURA		11/15/20	25,000.00	80.000		20,000.00	-1,353.35
SALE	4/02/09	165167CC	CHESAPEAKE EN		7.2500		7.804			
45662	4/07/09	287294	NOMURA		12/15/18	140,000.00	84.000		117,600.00	-17,173.40
SALE	4/02/09	171798AA	CIMAREX ENERG		7.1250		7.519			
45663	4/07/09	287294	NOMURA		5/01/17	110,000.00	81.500		89,650.00	-17,754.86
SALE	4/02/09	17453BAP	CITIZENS COMM		6.2500		7.189			
45665	4/07/09	287294	NOMURA		1/15/13	130,000.00	90.000		117,000.00	-9,010.14
SALE	4/08/09	19767QAL	HCA INC		8.7000		9.360			
44686	4/13/09	287294	NOMURA		2/10/10	25,000.00	99.875		24,968.75	102.51
SALE	3/27/09	226566AC	CRICKET COMMUNICATIONS		9.3750		9.809			
42277	4/01/09	287294	NOMURA		11/01/14	25,000.00	95.875		23,968.75	-569.27
SALE	3/27/09	226566AC	CRICKET COMMUNICATIONS		9.3750		9.809			
42277	4/01/09	287294	NOMURA		11/01/14	25,000.00	96.250		24,062.50	-475.52

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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	4/09/09	226566AC	CRICKET COMMUNICATIONS	9.3750		9.795			
42277	4/14/09	287294	NOMURA	11/01/14	50,000.00	97.125		48,562.50	-550.39
SALE	4/02/09	247916AB	DENBURY RESOU	9.7500		11.251			
45671	4/07/09	287294	NOMURA	3/01/16	55,000.00	97.500		53,625.00	2,525.09
SALE	4/02/09	24823UAF	DENBURY RESOU	7.5000		7.655			
45672	4/07/09	287294	NOMURA	12/15/15	95,000.00	88.500		84,075.00	-10,147.63
SALE	4/16/09	25212EAC	DEX MEDIA INC	8.0000		67.164			
44183	4/21/09	287294	NOMURA	11/15/13	25,000.00	14.500		3,625.00	-899.96
SALE	4/27/09	25389MAB	DIGITALGLOBE INC	10.5000		11.500			
46348	4/30/09	287294	NOMURA	5/01/14	100,000.00	100.25		100,250.00	3,976.31
SALE	4/24/09	256605AQ	DOLE FOODS CO	13.8750		15.997			
45205	4/29/09		NOMURA	3/15/14	75,000.00	103.25		77,437.50	
7,727.13									
SALE	4/17/09	269246AT	E TRADE FINAC	12.5000		30.847			
45676	4/22/09	287426	NOMURA	11/30/17	10,000.00	52.000		5,200.00	655.66
SALE	4/02/09	269279AB	EXCO RESOURCE	7.2500		7.600			
45677	4/07/09	287294	NOMURA	1/15/11	105,000.00	78.000		81,900.00	-22,484.16
SALE	4/02/09	27876GAQ	ECHOSTAR DBS	6.3750		10.153			
45678	4/07/09	287294	NOMURA	10/01/11	15,000.00	96.625		14,493.75	711.13
SALE	4/02/09	27876GBF	ECHOSTAR DBS	7.0000		8.044			
45679	4/07/09	287294	NOMURA	10/01/13	175,000.00	93.000		162,750.00	-5,483.66
SALE	4/02/09	28336LBQ	EL PASO CORP	7.0000		7.391			
45680	4/07/09	287294	NOMURA	6/15/17	80,000.00	85.000		68,000.00	-10,093.85
SALE	4/27/09	29255WAG	ENCORE ACQUIS	6.0000		13.949			
45681	4/30/09	287294	NOMURA	7/15/15	65,000.00	80.750		52,487.50	8,507.98
SALE	4/22/09	292680AC	ENERGY FUTURE	10.8750		13.843			
44545	4/27/09	287294	NOMURA	11/01/17	25,000.00	61.250		15,312.50	-6,042.36

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SALE	4/03/09	345370CA	FORD MOTOR COMPANY	7.4500		22.098			
42853	4/08/09	287294	NOMURA	7/16/31	925,000.00	30.000		277,500.00	-39,665.64

SALE 43937 14,867.25	4/24/09 4/29/09	345397VA	FORD MOTOR CREDIT CO LLC NOMURA	9.8750 8/10/11		46.737 81.000		40,500.00	
SALE 42929	3/27/09 4/01/09	35671DAS	FREEPORT MCMORAN NOMURA	8.3750 4/01/17	50,000.00	11.181 94.000		47,000.00	4,292.16
SALE 45690	4/02/09 4/07/09	382550AH	GOODYEAR TIRE NOMURA	7.8570 8/15/11	35,000.00	11.218 80.250		28,087.50	-4,527.31
SALE 45691	4/02/09 4/07/09	382550AX	GOODYEAR TIRE NOMURA	8.6250 12/01/11	10,000.00	7.431 83.500		8,350.00	-1,930.94
SALE 45692	4/02/09 4/07/09	382550AY	GOODYEAR TIRE NOMURA	6.3175 12/01/09	95,000.00	5.994 95.250		90,487.50	-4,696.32
SALE 45693	4/02/09 4/07/09	38869PAB	GRAPHIC PACKA NOMURA	8.5000 8/15/11	60,000.00	11.657 87.000		52,200.00	-3,979.53
SALE 45694 21.22	4/02/09 4/07/09	38869PAD	GRAPHIC PACKA NOMURA	9.5000 8/15/13	40,000.00	18.402 74.000		29,600.00	-
SALE 46260	4/17/09 4/22/09	404119BE	HCA INC NOMURA	8.5000 4/15/19	50,000.00	8.999 98.750		49,375.00	997.50
SALE 46260	4/17/09 4/22/09	404119BE	HCA INC NOMURA	8.5000 4/15/19	25,000.00	8.999 98.375		24,593.75	405.00
SALE 46260	4/17/09 4/22/09	404119BE	HCA INC NOMURA	8.5000 4/15/19	25,000.00	8.999 98.250		24,562.50	373.75
SALE 46260	4/17/09 4/22/09	404119BE	HCA INC NOMURA	8.5000 4/15/19	25,000.00	8.999 98.125		24,531.25	342.50
SALE 42202	4/01/09 4/06/09	428040BZ	HERTZ CORPORATION NOMURA	8.8750 1/01/14	25,000.00	11.836 58.000		14,500.00	-7,866.01

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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 42202	4/01/09 4/06/09	428040BZ 287294	HERTZ CORPORATION NOMURA	8.8750 1/01/14	25,000.00	11.836 58.500		14,625.00	-7,741.01
SALE 42202	4/01/09 4/06/09	428040BZ 287294	HERTZ CORPORATION NOMURA	8.8750 1/01/14	240,000.00	11.836 58.250		139,800.00	-74,913.65
SALE 45697	4/02/09 4/07/09	42809HAB 287294	HESS CORP SR NOMURA	8.1250 2/15/19	55,000.00	8.172 102.50		56,375.00	1,556.98
SALE 42010	4/27/09 4/30/09	44108EAY 287294	HOST MARRIOTT LP NOMURA	6.3750 3/15/15	30,000.00	9.479 87.500		26,250.00	376.04
SALE 43702	4/23/09 4/28/09	44701QAK 287294	HUNTSMAN INTL LLC NOMURA	7.3750 1/01/15	25,000.00	10.251 60.375		15,093.75	-6,864.17
SALE 42856	4/23/09 4/28/09	526057AG 287294	LENNAR CORP NOMURA	5.9500 3/01/13	25,000.00	12.696 81.500		20,375.00	385.47
SALE 42855	4/23/09 4/28/09	526057AS 287294	LENNAR CORP NOMURA	5.6000 5/31/15	25,000.00	12.704 73.000		18,250.00	635.59
SALE 45708	4/02/09 4/07/09	527288BC 287294	LEUCADIA NATI NOMURA	7.1250 3/15/17	190,000.00	8.023 69.000		131,100.00	-49,008.66
SALE 45710 4.08	4/02/09 4/07/09	565849AH 287294	MARATHON OIL NOMURA	7.5000 2/15/19	35,000.00	7.547 99.650		34,877.50	-
SALE 45717	4/21/09 4/24/09	651715AD 287294	NEWPAGE CORP NOMURA	10.0000 5/01/12	220,000.00	10.944 40.500		89,100.00	-125,668.56
SALE 44503	4/17/09 4/22/09	65409QAR 287294	NIELSEN FINANCE NOMURA	11.6250 2/01/14	180,000.00	14.299 99.750		179,550.00	15,893.46
SALE 44188	4/17/09 4/22/09	704549AD 287294	PEABODY ENERGY CORP NOMURA	5.8750 4/15/16	300,000.00	9.162 91.000		273,000.00	23,044.36
SALE 43661	4/21/09 4/24/09	729416AJ 287294	PLY GEM INDUSTRIES NOMURA	11.7500 6/15/13	25,000.00	16.203 55.125		13,781.25	-7,940.48

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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 43874	4/20/09 4/23/09	767754BT 287294	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	33.556 39.500		9,875.00	1,383.68
SALE 43874	4/20/09 4/23/09	767754BT 287294	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	33.556 39.000		9,750.00	1,258.68
SALE 43874	4/20/09 4/23/09	767754BT 287294	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	33.556 40.000		10,000.00	1,508.68
SALE 43874	4/20/09 4/23/09	767754BT 287294	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	33.556 39.250		9,812.50	1,321.18
SALE 43874	4/21/09 4/24/09	767754BT 287294	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	33.556 37.000		9,250.00	757.23
SALE 45738	4/02/09 4/07/09	855030AJ 287294	STAPLES INC NOMURA	9.7500 1/15/14	30,000.00	9.743 104.75		31,425.00	1,425.00
SALE 42326	4/27/09 4/30/09	870757AA 287294	SAINT ACQUISITION NOMURA	10.5544 5/15/15	100,000.00	31.008 31.500		31,500.00	-9,177.33
SALE 45740	4/09/09 4/14/09	87255MAA 287294	TL ACQUISITIO NOMURA	10.5000 1/15/15	290,000.00	14.656 52.500		152,250.00	-91,832.00
SALE 43656	4/21/09 4/24/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.748 85.000		21,250.00	1,336.66
SALE 43656	4/21/09 4/24/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.748 84.750		21,187.50	1,274.16
SALE 43656	4/21/09 4/24/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.748 85.500		21,375.00	1,461.66
SALE 43656	4/21/09 4/24/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.748 85.000		21,250.00	1,336.66
SALE 43656	4/21/09 4/24/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.748 85.000		21,250.00	1,336.66

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SALE 43656	4/21/09 4/24/09	88033GBA 287294	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	15.748 84.500		21,125.00	1,211.66
SALE 43348	4/21/09 4/24/09	88033GBC 287294	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	13.916 84.000		21,000.00	534.66
SALE 43348	4/21/09 4/24/09	88033GBC 287294	TENET HEALTH CARE CORP NOMURA	9.2500 2/01/15	25,000.00	13.916 84.000		21,000.00	534.66
SALE 45741	4/22/09 4/27/09	882330AH 287294	TEXAS COMPETI NOMURA	10.5000 11/01/16	80,000.00	11.158 34.500		27,600.00	-49,765.57
SALE 44569	4/16/09 4/21/09	89214AAB 287294	TOWN SPORTS INTL IN NOMURA	11.0000 2/01/14	25,000.00	28.966 48.000		12,000.00	-1,729.06
SALE 45174	3/31/09 4/03/09	91913YAN 287294	VALERO ENERGY CORP NOMURA	9.3750 3/15/19	75,000.00	9.123 103.00		77,250.00	1,038.52
SALE 45745	4/02/09 4/07/09	92344SAL 287294	VERIZON WIREL NOMURA	5.5500 2/01/14	60,000.00	5.700 100.25		60,150.00	529.08
SALE 45746	4/02/09 4/07/09	92531XAC 287294	VERSO PAPER H NOMURA	9.1250 8/01/14	310,000.00	10.506 39.000		120,900.00	-171,904.76
SALE 45747	4/02/09 4/07/09	966387AC 287294	WHITING PETRO NOMURA	7.2500 5/01/13	70,000.00	8.030 78.000		54,600.00	-13,531.90
SUBTOTAL FIXED SALES:					6,875,000.00			4,854,386.25	-
TOTAL FUND SALES:					6,875,000.00			4,854,386.25	-

END OF REPORT FOR: NOMURA