

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

1862

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

TRUSTEES FOR THE SUP OF PUB SCHS (1862)

PAGE: 1

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|--|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR 44107 | 12/18/08 12/19/08 | 912828CZ 286848 | UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC | .8750 4/15/10 | 40,000,000.00 | 5.625 108.56 | | 43,426,504.25 | |
| PUR 44107 | 12/18/08 12/19/08 | 912828CZ 286848 | UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY | .8750 4/15/10 | 25,000,000.00 | 5.470 108.78 | | 27,195,381.88 | |
| SUBTOTAL FIXED PURCHASES: | | | | | 65,000,000.00 | | | 70,621,886.13 | |
| TOTAL FUND PURCHASES: | | | | | 65,000,000.00 | | | 70,621,886.13 | |

END OF REPORT FOR: TRUSTEES FOR THE SUP OF PUB SCHS

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

4300

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

DCP EQUITY (4300)

PAGE: 2

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|--|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALES OF STOCK AND OTHER EQUITIES | | | | | | | | | |
| SALE 24816 | 11/26/08 12/02/08 | 14365830 422087 | CARNIVAL CORP. HILL, THOMPSON, MAGID & CO. | | 30,000.00 | 18.819 | 3.17 600.00 | 563,966.83 | -220,265.17 |
| SALE 05800 | 11/26/08 12/02/08 | 15849610 422087 | CHAMPION ENTERPRISES, INC. HILL, THOMPSON, MAGID & CO. | | 12,000.00 | .560 | .04 120.00 | 6,599.96 | -210,687.54 |
| SALE 30587 | 11/26/08 12/02/08 | 23156110 422087 | CURTISS-WRIGHT CORP. HILL, THOMPSON, MAGID & CO. | | 15,000.00 | 28.841 | 2.43 300.00 | 432,317.07 | 21,961.45 |
| SALE 14791 | 11/26/08 12/02/08 | 29101110 422087 | EMERSON ELECTRIC CO. HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 32.960 | .93 100.00 | 164,699.07 | 54,514.15 |
| SALE 14791 | 12/19/08 12/24/08 | 29101110 422156 | EMERSON ELECTRIC CO. HILL, THOMPSON, MAGID & CO. | | 15,000.00 | 33.985 | 2.86 300.00 | 509,476.64 | 178,921.90 |
| SALE 9359 | 12/22/08 12/26/08 | 36473010 422161 | GANNETT CO., INC. STURDIVANT/EXECUTION | | 15,000.00 | 7.223 | .61 300.00 | 108,042.89 | -259,757.11 |
| SALE 01947 | 11/26/08 12/02/08 | 36955010 422087 | GENERAL DYNAMICS CORP. HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 48.340 | 1.36 100.00 | 241,598.64 | 74,251.26 |
| SALE 9229 | 11/26/08 12/02/08 | 37044210 422087 | GENERAL MOTORS CORP. HILL, THOMPSON, MAGID & CO. | | 15,000.00 | 3.500 | .30 150.00 | 52,349.70 | -514,452.80 |
| SALE 19045 | 11/26/08 12/02/08 | 46625H10 422087 | J.P. MORGAN CHASE & CO. HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 28.750 | 3.22 400.00 | 574,596.78 | -87,347.25 |
| SALE 32613 | 12/19/08 12/24/08 | 48917010 422156 | KENNAMETAL INC. HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 21.538 | .61 100.00 | 107,587.39 | -23,111.86 |
| SALE 37467 | 11/26/08 12/02/08 | 59870930 422087 | MILACRON INC. INSTINET (PORTAL) | | 1,306.00 | .170 | .01 6.53 | 215.48 | -217,785.52 |
| SALE 29588 | 12/19/08 12/24/08 | 70109410 422156 | PARKER HANNIFIN CORP HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 37.746 | 2.12 200.00 | 377,260.88 | -49,454.45 |

STATE OF NEW JERSEY
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4300

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

DCP EQUITY (4300) -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 12970 | 11/26/08 12/02/08 | 88250810 422087 | TEXAS INSTRUMENTS INC. HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 14.200 | 1.60 400.00 | 283,598.40 | 71,995.02 |
| SALE 22390 | 12/19/08 12/24/08 | 88579Y10 422156 | 3M CO HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 56.799 | 6.37 400.00 | 1,135,581.63 | 397,742.41 |
| SALE 12144 | 12/19/08 12/24/08 | 96216610 422156 | WEYERHAEUSER CO. HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 34.190 | 3.83 400.00 | 683,396.17 | -176,731.25 |

| | | | | | | | | | |
|-----------------------|----------|----------|-----------------------------|------------|--------|--|----------|--------------|-------------|
| SALE | 11/26/08 | 98849810 | YUM! BRANDS, INC. | | | | .37 | | |
| 22722 | 12/02/08 | 422087 | HILL, THOMPSON, MAGID & CO. | 2,600.00 | 25.180 | | 52.00 | 65,415.63 | 56,500.79 |
| SUBTOTAL STOCK SALES: | | | | 210,906.00 | | | 29.83 | 5,306,703.16 | -903,705.97 |
| | | | | | | | 3,928.53 | | |
| TOTAL FUND SALES: | | | | 210,906.00 | | | 29.83 | 5,306,703.16 | -903,705.97 |
| | | | | | | | 3,928.53 | | |

END OF REPORT FOR: DCP EQUITY

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

4302

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

DCP SMALL CAP. (EQUITY) (4302)

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| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------------------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALES OF STOCK AND OTHER EQUITIES | | | | | | | | | |
| SALE | 12/29/08 | 02081310 | ALPHARMA INC. | | | | | | |
| 20627 | 12/30/08 | 220627 | TENDERED | | 15,000.00 | 37.000 | | 555,000.00 | 124,660.00 |
| SUBTOTAL STOCK SALES: | | | | | 15,000.00 | | | 555,000.00 | 124,660.00 |
| TOTAL FUND SALES: | | | | | 15,000.00 | | | 555,000.00 | 124,660.00 |

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

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

4340

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

N.J. BEST - POOLED EQUITY FD (4340)

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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 | 11/26/08 | 00086T10 | A C MOORE ARTS & CRAFTS | | | | | | |
| 43627 | 12/02/08 | 422085 | INSTINET (PORTAL) | | 20,000.00 | .881 | 100.00 | 17,728.00 | |
| PUR | 11/28/08 | 00086T10 | A C MOORE ARTS & CRAFTS | | | | | | |
| 43627 | 12/03/08 | 422090 | MERRIMAN/OTC | | 10,000.00 | .933 | 100.00 | 9,434.00 | |
| PUR | 12/16/08 | 00086T10 | A C MOORE ARTS & CRAFTS | | | | | | |
| 43627 | 12/19/08 | 422142 | MERRIMAN/OTC | | 10,000.00 | 1.243 | 150.00 | 12,581.00 | |
| PUR | 12/17/08 | 00086T10 | A C MOORE ARTS & CRAFTS | | | | | | |
| 43627 | 12/22/08 | 422146 | INSTINET (PORTAL) | | 10,000.00 | 1.130 | 70.00 | 11,370.00 | |
| PUR | 12/18/08 | 00086T10 | A C MOORE ARTS & CRAFTS | | | | | | |
| 43627 | 12/23/08 | 422150 | ITT (CHANNEL) | | 10,000.00 | 1.181 | 100.00 | 11,907.00 | |
| PUR | 12/23/08 | 00086T10 | A C MOORE ARTS & CRAFTS | | | | | | |
| 43627 | 12/29/08 | 422164 | INSTINET (DOMESTIC) | | 10,000.00 | 1.252 | 70.00 | 12,592.00 | |
| PUR | 12/24/08 | 00086T10 | A C MOORE ARTS & CRAFTS | | | | | | |
| 43627 | 12/30/08 | 422168 | INSTINET (DOMESTIC) | | 10,000.00 | 1.306 | 70.00 | 13,132.00 | |
| PUR | 12/26/08 | 00282410 | ABBOTT LABORATORIES | | | | | | |
| 43433 | 12/31/08 | 422173 | HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 52.357 | 20.00 | 52,377.00 | |
| PUR | 11/26/08 | 00507V10 | ACTIVISION BLIZZARD INC | | | | | | |
| 43172 | 12/02/08 | 422085 | MERRIMAN/OTC | | 2,000.00 | 11.000 | 30.00 | 22,030.00 | |
| PUR | 12/16/08 | 00507V10 | ACTIVISION BLIZZARD INC | | | | | | |
| 43172 | 12/19/08 | 422142 | MERRIMAN/OTC | | 2,000.00 | 9.540 | 30.00 | 19,110.00 | |
| PUR | 12/17/08 | 00507V10 | ACTIVISION BLIZZARD INC | | | | | | |
| 43172 | 12/22/08 | 422146 | KEYBANC CAPITAL MKTS INC | | 4,000.00 | 9.550 | 60.00 | 38,260.00 | |
| PUR | 12/19/08 | 01964550 | ALLIS-CHALMERS ENERGY INC. | | | | | | |
| 36840 | 12/24/08 | 422154 | HILL, THOMPSON, MAGID & CO. | | 6,000.00 | 4.060 | 60.00 | 24,420.00 | |

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

N.J. BEST - POOLED EQUITY FD (4340) -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 | 12/22/08 | 01964550 | ALLIS-CHALMERS ENERGY INC. | | | | | | |
| 36840 | 12/26/08 | 422159 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 4.050 | 20.00 | 8,120.00 | |

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|------------------------------------|----------------------|--------------------|---|-----------|--------|--------|------------|
| PUR 42872 | 12/01/08 12/04/08 | 02209S10 422094 | ALTRIA GROUP INC. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 15.550 | 40.00 | 31,140.00 |
| PUR 42872 | 12/09/08 12/12/08 | 02209S10 422119 | ALTRIA GROUP INC. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 14.870 | 40.00 | 29,780.00 |
| PUR 42872 | 12/16/08 12/19/08 | 02209S10 422142 | ALTRIA GROUP INC. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 15.240 | 40.00 | 30,520.00 |
| PUR 42872 | 12/19/08 12/24/08 | 02209S10 422154 | ALTRIA GROUP INC. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 15.260 | 40.00 | 30,560.00 |
| PUR 42872 | 12/23/08 12/29/08 | 02209S10 422164 | ALTRIA GROUP INC. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 14.870 | 40.00 | 29,780.00 |
| PUR 43986 | 12/05/08 12/10/08 | 02991220 422111 | AMERICAN TOWER CORP CL-A HILL, THOMPSON, MAGID & CO. | 10,000.00 | 28.418 | 200.00 | 284,381.00 |
| PUR 43986 | 12/09/08 12/12/08 | 02991220 422119 | AMERICAN TOWER CORP CL-A HILL, THOMPSON, MAGID & CO. | 2,000.00 | 27.500 | 40.00 | 55,040.00 |
| PUR 43986 | 12/09/08 12/12/08 | 02991220 422119 | AMERICAN TOWER CORP CL-A HILL, THOMPSON, MAGID & CO. | 2,000.00 | 29.110 | 40.00 | 58,260.00 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | 4,000.00 | 28.305 | 80.00 | 113,300.00 |
| PUR 43986 | 12/12/08 12/17/08 | 02991220 422134 | AMERICAN TOWER CORP CL-A HILL, THOMPSON, MAGID & CO. | 1,000.00 | 26.680 | 20.00 | 26,700.00 |
| PUR 43434 | 12/02/08 12/05/08 | 03116210 422099 | AMGEN INC MERRIMAN/OTC | 1,000.00 | 54.298 | 15.00 | 54,312.50 |

STATE OF NEW JERSEY
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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

N.J. BEST - POOLED EQUITY FD (4340) -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 43434 | 12/03/08 12/08/08 | 03116210 422103 | AMGEN INC MAGNA SECURITIES (OTC) | | 1,000.00 | 54.292 | 15.00 | 54,306.90 | |
| PUR 36208 | 12/23/08 12/29/08 | 03783310 422164 | APPLE INC. MERRIMAN/OTC | | 500.00 | 86.600 | 7.50 | 43,307.50 | |
| PUR 36208 | 12/26/08 12/31/08 | 03783310 422173 | APPLE INC. MERRIMAN/OTC | | 500.00 | 86.467 | 7.50 | 43,241.00 | |
| PUR 43914 | 12/01/08 12/04/08 | 05722410 422094 | BAKER HUGHES INCORPORATED HILL, THOMPSON, MAGID & CO. | | 7,000.00 | 30.760 | 140.00 | 215,460.00 | |
| PUR 43914 | 12/04/08 12/09/08 | 05722410 422107 | BAKER HUGHES INCORPORATED HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 27.983 | 20.00 | 28,003.00 | |
| PUR 43914 | 12/23/08 12/29/08 | 05722410 422164 | BAKER HUGHES INCORPORATED HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 30.380 | 40.00 | 60,800.00 | |
| PUR 40773 | 11/25/08 12/01/08 | 06212810 422081 | BANK OF FLORIDA CORP. MERRIMAN/OTC | | 2,000.00 | 4.980 | 30.00 | 9,990.00 | |
| PUR 40773 | 11/26/08 12/02/08 | 06212810 422085 | BANK OF FLORIDA CORP. MERRIMAN/OTC | | 1,000.00 | 4.980 | 15.00 | 4,995.00 | |
| PUR 44006 | 12/09/08 12/12/08 | 06405810 422119 | BANK OF NEW YORK MELLON COR GRISWOLD COMPANY | | 13,000.00 | 29.360 | 130.00 | 381,803.50 | |
| PUR 42924 | 11/26/08 12/02/08 | 08578910 422085 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 11.438 | 40.00 | 22,915.00 | |
| PUR 42924 | 12/02/08 12/05/08 | 08578910 422099 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 9.950 | 40.00 | 19,940.00 | |
| PUR 42924 | 12/04/08 12/09/08 | 08578910 422107 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 10.580 | 40.00 | 21,200.00 | |
| PUR 42924 | 12/08/08 12/11/08 | 08578910 422115 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 7.297 | 40.00 | 14,633.00 | |

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N.J. BEST - POOLED EQUITY FD (4340) -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 42924 | 12/09/08 12/12/08 | 08578910 422119 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 7.150 | 40.00 | 14,340.00 | |
| PUR 42924 | 12/11/08 12/16/08 | 08578910 422129 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 9.050 | 40.00 | 18,140.00 | |

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|--------------|----------------------|--------------------|--|-----------|--------|--------|------------|
| PUR 42924 | 12/17/08 12/22/08 | 08578910 422146 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | 1,000.00 | 9.230 | 20.00 | 9,250.00 |
| PUR 42924 | 12/19/08 12/24/08 | 08578910 422154 | BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO. | 1,000.00 | 7.900 | 20.00 | 7,920.00 |
| PUR 43989 | 12/08/08 12/11/08 | 09253U10 422115 | BLACKSTONE GROUP LP/THE HILL, THOMPSON, MAGID & CO. | 11,000.00 | 6.720 | 220.00 | 74,138.90 |
| PUR 42590 | 12/12/08 12/17/08 | 09946950 422134 | BOOTS & COOTS INTERNATIONAL HILL, THOMPSON, MAGID & CO. | 10,000.00 | 1.150 | 100.00 | 11,600.00 |
| PUR 42590 | 12/22/08 12/26/08 | 09946950 422159 | BOOTS & COOTS INTERNATIONAL HILL, THOMPSON, MAGID & CO. | 10,000.00 | 1.047 | 100.00 | 10,566.00 |
| PUR 43754 | 11/28/08 12/03/08 | 12589610 422090 | CMS ENERGY STURDIVANT/EXECUTION | 1,000.00 | 9.978 | 20.00 | 9,998.20 |
| PUR 43754 | 12/18/08 12/23/08 | 12589610 422150 | CMS ENERGY HILL, THOMPSON, MAGID & CO. | 1,000.00 | 9.570 | 20.00 | 9,590.00 |
| PUR 43754 | 12/24/08 12/30/08 | 12589610 422168 | CMS ENERGY HILL, THOMPSON, MAGID & CO. | 3,000.00 | 9.354 | 60.00 | 28,122.00 |
| PUR 44177 | 12/26/08 12/31/08 | 12665010 422173 | CVS CORP FORTIS CLEARING AMERICAS LL | 15,000.00 | 26.643 | 150.00 | 399,789.00 |
| PUR 43959 | 12/03/08 12/08/08 | 12673P10 422103 | CA INC HILL, THOMPSON, MAGID & CO. | 18,000.00 | 15.474 | 360.00 | 278,897.40 |
| PUR 42966 | 11/26/08 12/02/08 | 12686C10 422085 | CABLEVISION SYSTEMS-NY GRP- HILL, THOMPSON, MAGID & CO. | 2,000.00 | 13.070 | 40.00 | 26,180.00 |

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N.J. BEST - POOLED EQUITY FD (4340) -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 42966 | 12/02/08 12/05/08 | 12686C10 422099 | CABLEVISION SYSTEMS-NY GRP- HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 12.460 | 40.00 | 24,960.00 | |
| PUR 42966 | 12/03/08 12/08/08 | 12686C10 422103 | CABLEVISION SYSTEMS-NY GRP- HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 13.099 | 20.00 | 13,119.00 | |
| PUR 43631 | 11/26/08 12/02/08 | 13442910 422085 | CAMPBELL SOUP HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 30.610 | 40.00 | 61,260.00 | |
| PUR 43631 | 12/12/08 12/17/08 | 13442910 422134 | CAMPBELL SOUP HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 28.420 | 20.00 | 28,440.00 | |
| PUR 43631 | 12/17/08 12/22/08 | 13442910 422146 | CAMPBELL SOUP HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 29.291 | 20.00 | 29,311.00 | |
| PUR 43631 | 12/23/08 12/29/08 | 13442910 422164 | CAMPBELL SOUP HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 27.750 | 20.00 | 27,770.00 | |
| PUR 43903 | 11/28/08 12/03/08 | 15133V20 422090 | CENTENNIAL COMMUNICATIONS MERRIMAN/OTC | | 32,000.00 | 7.688 | 480.00 | 246,505.60 | |
| PUR 43903 | 12/01/08 12/04/08 | 15133V20 422094 | CENTENNIAL COMMUNICATIONS KEYBANC CAPITAL MKTS INC | | 8,000.00 | 7.676 | 120.00 | 61,527.20 | |
| PUR 43903 | 12/04/08 12/09/08 | 15133V20 422107 | CENTENNIAL COMMUNICATIONS KEYBANC CAPITAL MKTS INC | | 2,000.00 | 7.790 | 30.00 | 15,610.00 | |
| PUR 43903 | 12/08/08 12/11/08 | 15133V20 422115 | CENTENNIAL COMMUNICATIONS MERRIMAN/OTC | | 2,000.00 | 7.875 | 30.00 | 15,780.00 | |
| PUR 43903 | 12/10/08 12/15/08 | 15133V20 422124 | CENTENNIAL COMMUNICATIONS MAGNA SECURITIES (OTC) | | 2,000.00 | 7.910 | 30.00 | 15,850.00 | |
| PUR 43903 | 12/22/08 12/26/08 | 15133V20 422159 | CENTENNIAL COMMUNICATIONS LABRANCHE/OTC | | 2,000.00 | 8.000 | 30.00 | 16,030.00 | |
| PUR 43903 | 12/23/08 12/29/08 | 15133V20 422164 | CENTENNIAL COMMUNICATIONS MERRIMAN/OTC | | 2,000.00 | 8.000 | 30.00 | 16,030.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 41851 | 11/28/08 12/03/08 | 16516710 422090 | CHESAPEAKE ENERGY CORP. STURDIVANT/EXECUTION | | 2,000.00 | 16.870 | 40.00 | 33,780.00 | |
| PUR 43952 | 12/03/08 12/08/08 | 18538Q10 422103 | CLEARWIRE CORP-CLASS A MERRIMAN/OTC | | 4,000.00 | 5.152 | 60.00 | 20,666.00 | |

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|--------------|----------------------|--------------------|---|-----------|--------|--------|--|------------|--|
| PUR 43952 | 12/04/08 12/09/08 | 18538Q10 422107 | CLEARWIRE CORP-CLASS A KEYBANC CAPITAL MKTS INC | | | | | | |
| | | | | 2,000.00 | 4.997 | 30.00 | | 10,024.00 | |
| PUR 43952 | 12/05/08 12/10/08 | 18538Q10 422111 | CLEARWIRE CORP-CLASS A MERRIMAN/OTC | | | | | | |
| | | | | 20,000.00 | 3.835 | 300.00 | | 76,994.00 | |
| PUR 43952 | 12/09/08 12/12/08 | 18538Q10 422119 | CLEARWIRE CORP-CLASS A MAGNA SECURITIES (OTC) | | | | | | |
| | | | | 10,000.00 | 4.501 | 150.00 | | 45,161.00 | |
| PUR 43952 | 12/12/08 12/17/08 | 18538Q10 422134 | CLEARWIRE CORP-CLASS A LIQUIDNET | | | | | | |
| | | | | 20,000.00 | 3.874 | 200.00 | | 77,670.00 | |
| PUR 43952 | 12/16/08 12/19/08 | 18538Q10 422142 | CLEARWIRE CORP-CLASS A MERRIMAN/OTC | | | | | | |
| | | | | 10,000.00 | 4.107 | 150.00 | | 41,224.00 | |
| PUR 43952 | 12/22/08 12/26/08 | 18538Q10 422159 | CLEARWIRE CORP-CLASS A MAGNA SECURITIES (OTC) | | | | | | |
| | | | | 10,000.00 | 3.811 | 150.00 | | 38,262.00 | |
| PUR 42817 | 11/26/08 12/02/08 | 19259P30 422085 | COINSTAR INC. MERRIMAN/OTC | | | | | | |
| | | | | 1,000.00 | 18.214 | 15.00 | | 18,229.00 | |
| PUR 42817 | 12/12/08 12/17/08 | 19259P30 422134 | COINSTAR INC. MAGNA SECURITIES (OTC) | | | | | | |
| | | | | 1,000.00 | 16.970 | 15.00 | | 16,985.00 | |
| PUR 42817 | 12/16/08 12/19/08 | 19259P30 422142 | COINSTAR INC. MERRIMAN/OTC | | | | | | |
| | | | | 1,000.00 | 17.316 | 15.00 | | 17,330.50 | |
| PUR 43010 | 12/05/08 12/10/08 | 21037110 422111 | CONSTELLATION ENERGY GROUP HILL, THOMPSON, MAGID & CO. | | | | | | |
| | | | | 1,000.00 | 26.691 | 20.00 | | 26,711.00 | |
| PUR 43010 | 12/05/08 12/10/08 | 21037110 422111 | CONSTELLATION ENERGY GROUP HILL, THOMPSON, MAGID & CO. | | | | | | |
| | | | | 4,000.00 | 27.014 | 80.00 | | 108,134.00 | |
| | | | 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | 5,000.00 | 26.949 | 100.00 | | 134,845.00 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43010 | 12/17/08 12/22/08 | 21037110 422146 | CONSTELLATION ENERGY GROUP HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 22.797 | 80.00 | 91,267.20 | |
| PUR 43010 | 12/18/08 12/23/08 | 21037110 422150 | CONSTELLATION ENERGY GROUP HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 23.500 | 20.00 | 23,520.00 | |
| PUR 43961 | 12/03/08 12/08/08 | 21664840 422103 | COOPER COS INC/THE HILL, THOMPSON, MAGID & CO. | | 25,000.00 | 13.177 | 500.00 | 329,915.00 | |
| PUR 43961 | 12/17/08 12/22/08 | 21664840 422146 | COOPER COS INC/THE HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 13.748 | 40.00 | 27,536.00 | |
| PUR 43974 | 12/04/08 12/09/08 | 22405110 422107 | COX RADIO CL A HILL, THOMPSON, MAGID & CO. | | 30,000.00 | 5.897 | 600.00 | 177,498.00 | |
| PUR 43974 | 12/05/08 12/10/08 | 22405110 422111 | COX RADIO CL A MAGNA SECURITIES CORP | | 3,889.00 | 5.810 | 77.78 | 22,671.70 | |
| PUR 43974 | 12/12/08 12/17/08 | 22405110 422134 | COX RADIO CL A MAGNA SECURITIES CORP | | 2,111.00 | 5.875 | 42.22 | 12,444.56 | |
| PUR 43974 | 12/15/08 12/18/08 | 22405110 422138 | COX RADIO CL A HILL, THOMPSON, MAGID & CO. | | 6,000.00 | 6.000 | 120.00 | 36,118.20 | |
| PUR 43974 | 12/16/08 12/19/08 | 22405110 422142 | COX RADIO CL A HILL, THOMPSON, MAGID & CO. | | 6,000.00 | 5.790 | 120.00 | 34,860.00 | |
| PUR 43974 | 12/19/08 12/24/08 | 22405110 422154 | COX RADIO CL A HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 6.080 | 40.00 | 12,200.00 | |
| PUR 43900 | 11/26/08 12/02/08 | 25746U10 422085 | DOMINION RESOURCES INC/VA STURDIVANT/EXECUTION | | 8,000.00 | 36.198 | 160.00 | 289,741.60 | |
| PUR 43900 | 11/28/08 12/03/08 | 25746U10 422090 | DOMINION RESOURCES INC/VA STURDIVANT/EXECUTION | | 1,000.00 | 36.490 | 20.00 | 36,510.00 | |
| PUR 43988 | 12/08/08 12/11/08 | 26153C10 422115 | DREAMWORKS ANIMATION HILL, THOMPSON, MAGID & CO. | | 12,000.00 | 23.223 | 240.00 | 278,917.20 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 44052 | 12/12/08 12/17/08 | 26353410 422134 | DU PONT (E.I.) DE NEMOURS HILL, THOMPSON, MAGID & CO. | | 12,000.00 | 25.470 | 240.00 | 305,880.00 | |

| | | | | | | | |
|-----------|----------------------|--------------------|--|-----------|--------|--------|------------|
| PUR 44052 | 12/19/08 12/24/08 | 26353410 422154 | DU PONT (E.I.) DE NEMOURS HILL, THOMPSON, MAGID & CO. | 1,000.00 | 25.700 | 20.00 | 25,720.00 |
| PUR 42969 | 12/05/08 12/10/08 | 27864210 422111 | EBAY INC MERRIMAN/OTC | 3,000.00 | 12.980 | 45.00 | 38,985.00 |
| PUR 37233 | 12/05/08 12/10/08 | 29363910 422111 | ENTERCOM COMMUNICATIONS COR HILL, THOMPSON, MAGID & CO. | 10,000.00 | .949 | 100.00 | 9,589.00 |
| PUR 43302 | 12/02/08 12/05/08 | 29380T10 422099 | ENTERTAINMENT PROPERTIES TR HILL, THOMPSON, MAGID & CO. | 5,000.00 | 19.560 | 100.00 | 97,900.00 |
| PUR 43302 | 12/03/08 12/08/08 | 29380T10 422103 | ENTERTAINMENT PROPERTIES TR HILL, THOMPSON, MAGID & CO. | 2,000.00 | 21.872 | 40.00 | 43,784.00 |
| PUR 43302 | 12/10/08 12/15/08 | 29380T10 422124 | ENTERTAINMENT PROPERTIES TR HILL, THOMPSON, MAGID & CO. | 1,000.00 | 27.600 | 20.00 | 27,620.00 |
| PUR 43302 | 12/12/08 12/17/08 | 29380T10 422134 | ENTERTAINMENT PROPERTIES TR HILL, THOMPSON, MAGID & CO. | 3,000.00 | 24.990 | 60.00 | 75,030.00 |
| PUR 43708 | 12/05/08 12/10/08 | 30205120 422111 | EXIDE TECHNOLOGIES HILL, THOMPSON, MAGID & CO. | 4,000.00 | 3.690 | 60.00 | 14,819.20 |
| PUR 43708 | 12/12/08 12/17/08 | 30205120 422134 | EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC) | 6,000.00 | 3.830 | 90.00 | 23,070.00 |
| PUR 44005 | 12/09/08 12/12/08 | 31428X10 422119 | FEDEX CORP. HILL, THOMPSON, MAGID & CO. | 5,000.00 | 66.540 | 100.00 | 332,800.00 |
| PUR 43604 | 12/02/08 12/05/08 | 35063R10 422099 | FOUNDRY NETWORKS INC KEYBANC CAPITAL MKTS INC | 2,000.00 | 15.294 | 30.00 | 30,618.00 |
| PUR 43604 | 12/05/08 12/10/08 | 35063R10 422111 | FOUNDRY NETWORKS INC MAGNA SECURITIES (OTC) | 2,000.00 | 15.391 | 30.00 | 30,811.60 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43604 | 12/05/08 12/10/08 | 35063R10 422111 | FOUNDRY NETWORKS INC MERRIMAN/OTC | | 2,000.00 | 15.200 | 30.00 | 30,430.00 | |
| PUR 37621 | 12/11/08 12/16/08 | 39762420 422129 | GREIF INC. CL B BMO CAPITAL MARKETS/EXECUTI | | 2,000.00 | 29.977 | 40.00 | 59,993.00 | |
| PUR 44056 | 12/12/08 12/17/08 | 41457P10 422134 | HARRIS STRATEX NETWORKS-CL KEYBANC CAPITAL MKTS INC | | 10,000.00 | 3.636 | 150.00 | 36,514.00 | |
| PUR 44056 | 12/12/08 12/17/08 | 41457P10 422134 | HARRIS STRATEX NETWORKS-CL LIQUIDNET | | 40,000.00 | 3.510 | 400.00 | 140,800.00 | |
| PUR 43756 | 11/25/08 12/01/08 | 41987910 422081 | HAWAIIAN HOLDINGS INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 4.296 | 40.00 | 8,631.20 | |
| PUR 43756 | 11/26/08 12/02/08 | 41987910 422085 | HAWAIIAN HOLDINGS INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 4.320 | 40.00 | 8,680.00 | |
| PUR 43756 | 12/02/08 12/05/08 | 41987910 422099 | HAWAIIAN HOLDINGS INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 4.450 | 40.00 | 8,940.00 | |
| PUR 43756 | 12/05/08 12/10/08 | 41987910 422111 | HAWAIIAN HOLDINGS INC HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 4.449 | 80.00 | 17,874.00 | |
| PUR 43756 | 12/12/08 12/17/08 | 41987910 422134 | HAWAIIAN HOLDINGS INC HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 3.900 | 80.00 | 15,680.00 | |
| PUR 43899 | 11/26/08 12/02/08 | 42823610 422085 | HEWLETT-PACKARD HILL, THOMPSON, MAGID & CO. | | 11,000.00 | 33.100 | 220.00 | 364,320.00 | |
| PUR 41546 | 12/16/08 12/19/08 | 44701110 422142 | HUNTSMAN CORP. HILL, THOMPSON, MAGID & CO. | | 6,000.00 | 3.200 | 120.00 | 19,320.00 | |
| PUR 41546 | 12/18/08 12/23/08 | 44701110 422150 | HUNTSMAN CORP. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 3.300 | 20.00 | 6,620.00 | |
| PUR 41546 | 12/19/08 12/24/08 | 44701110 422154 | HUNTSMAN CORP. HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 3.470 | 40.00 | 13,920.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 18884 | 11/26/08 12/02/08 | 47816010 422085 | JOHNSON & JOHNSON HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 57.300 | 20.00 | 57,320.00 | |
| PUR | 12/10/08 | 47816010 | JOHNSON & JOHNSON | | | | | | |

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|--------------|----------------------|--------------------|---|-----------|--------|--------|------------|
| 18884 | 12/15/08 | 422124 | HILL, THOMPSON, MAGID & CO. | 1,000.00 | 58.530 | 20.00 | 58,550.00 |
| PUR 18884 | 12/12/08 12/17/08 | 47816010 422134 | JOHNSON & JOHNSON HILL, THOMPSON, MAGID & CO. | 1,000.00 | 56.892 | 20.00 | 56,912.00 |
| PUR 18884 | 12/23/08 12/29/08 | 47816010 422164 | JOHNSON & JOHNSON HILL, THOMPSON, MAGID & CO. | 1,000.00 | 59.490 | 20.00 | 59,510.00 |
| PUR 43916 | 12/01/08 12/04/08 | 51783410 422094 | LAS VEGAS SANDS CORP BMO CAPITAL MARKETS/EXECUTI | 15,000.00 | 4.454 | 300.00 | 67,116.00 |
| PUR 43916 | 12/01/08 12/04/08 | 51783410 422094 | LAS VEGAS SANDS CORP ICAP CORPORATES LLC | 35,000.00 | 4.247 | 350.00 | 149,005.50 |
| PUR 43916 | 12/02/08 12/05/08 | 51783410 422099 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | 10,000.00 | 4.240 | 200.00 | 42,600.00 |
| PUR 43435 | 11/26/08 12/02/08 | 53071M50 422085 | LIBERTY MEDIA CORP MERRIMAN/OTC | 2,000.00 | 11.050 | 30.00 | 22,130.00 |
| PUR 43435 | 11/28/08 12/03/08 | 53071M50 422090 | LIBERTY MEDIA CORP MERRIMAN/OTC | 2,000.00 | 11.271 | 30.00 | 22,571.60 |
| PUR 43435 | 12/09/08 12/12/08 | 53071M50 422119 | LIBERTY MEDIA CORP MAGNA SECURITIES (OTC) | 2,000.00 | 10.670 | 30.00 | 21,370.00 |
| PUR 44053 | 12/12/08 12/17/08 | 53245710 422134 | LILLY ELI HILL, THOMPSON, MAGID & CO. | 10,000.00 | 34.730 | 200.00 | 347,500.00 |
| PUR 44053 | 12/17/08 12/22/08 | 53245710 422146 | LILLY ELI HILL, THOMPSON, MAGID & CO. | 2,000.00 | 36.785 | 40.00 | 73,609.00 |
| PUR 44053 | 12/19/08 12/24/08 | 53245710 422154 | LILLY ELI HILL, THOMPSON, MAGID & CO. | 1,000.00 | 37.000 | 20.00 | 37,020.00 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 44053 | 12/23/08 12/29/08 | 53245710 422164 | LILLY ELI HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 38.350 | 40.00 | 76,740.00 | |
| PUR 42956 | 11/25/08 12/01/08 | 53418710 422081 | LINCOLN NATIONAL CORP HILL, THOMPSON, MAGID & CO. | | 7,000.00 | 7.685 | 140.00 | 53,937.80 | |
| PUR 41562 | 12/05/08 12/10/08 | 53555510 422111 | LINDSAY CORP. HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 30.087 | 60.00 | 90,321.00 | |
| PUR 41562 | 12/19/08 12/24/08 | 53555510 422154 | LINDSAY CORP. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 39.380 | 20.00 | 39,400.00 | |
| PUR 37673 | 12/12/08 12/17/08 | 55312Q20 422134 | MMC ENERGY, INC. MAGNA SECURITIES (OTC) | | 4,000.00 | .900 | 60.00 | 3,660.00 | |
| PUR 41251 | 12/12/08 12/17/08 | 55608B10 422134 | MACQUARIE INFRASTRUCTURE CO HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 3.400 | 40.00 | 6,840.00 | |
| PUR 43101 | 12/02/08 12/05/08 | 55616P10 422099 | MACY'S INC HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 6.620 | 60.00 | 19,920.00 | |
| PUR 43101 | 12/17/08 12/22/08 | 55616P10 422146 | MACY'S INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 8.650 | 40.00 | 17,340.00 | |
| PUR 38052 | 12/26/08 12/31/08 | 58497720 422173 | MEDTOX SCIENTIFIC INC. MERRIMAN/OTC | | 2,000.00 | 8.022 | 30.00 | 16,074.60 | |
| PUR 43829 | 12/15/08 12/18/08 | 58505510 422138 | MEDTRONIC INC HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 30.000 | 20.00 | 30,020.00 | |
| PUR 43829 | 12/16/08 12/19/08 | 58505510 422142 | MEDTRONIC INC HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 30.290 | 20.00 | 30,310.00 | |
| PUR 41790 | 12/04/08 12/09/08 | 58933110 422107 | MERCK & CO., INC. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 25.215 | 40.00 | 50,470.00 | |
| PUR 41886 | 12/19/08 12/24/08 | 59018810 422154 | MERRILL LYNCH & CO., INC. HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 11.980 | 100.00 | 60,000.00 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43940 | 12/02/08 12/05/08 | 60786L10 422099 | MODUSLINK GLOBAL SOLUTIONS KEYBANC CAPITAL MKTS INC | | 28,805.00 | 3.290 | 432.08 | 95,197.65 | |
| PUR 43940 | 12/02/08 12/05/08 | 60786L10 422099 | MODUSLINK GLOBAL SOLUTIONS PIPELINE TRADING SYSTEMS LL | | 5,816.00 | 3.296 | 116.32 | 19,288.18 | |

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|-----------|----------------------|--------------------|--|-----------|--------|--------|-----------|
| PUR 43940 | 12/05/08 12/10/08 | 60786L10 422111 | MODUSLINK GLOBAL SOLUTIONS KEYBANC CAPITAL MKTS INC | 26,299.00 | 3.300 | 394.49 | 87,181.19 |
| PUR 43940 | 12/09/08 12/12/08 | 60786L10 422119 | MODUSLINK GLOBAL SOLUTIONS KEYBANC CAPITAL MKTS INC | 9,080.00 | 3.300 | 136.20 | 30,100.20 |
| PUR 43940 | 12/12/08 12/17/08 | 60786L10 422134 | MODUSLINK GLOBAL SOLUTIONS LIQUIDNET | 10,000.00 | 2.895 | 100.00 | 29,050.00 |
| PUR 43940 | 12/16/08 12/19/08 | 60786L10 422142 | MODUSLINK GLOBAL SOLUTIONS MERRIMAN/OTC | 10,000.00 | 2.942 | 150.00 | 29,568.00 |
| PUR 43555 | 11/26/08 12/02/08 | 62937750 422085 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | 2,000.00 | 22.310 | 40.00 | 44,660.00 |
| PUR 43555 | 12/04/08 12/09/08 | 62937750 422107 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | 2,000.00 | 23.055 | 40.00 | 46,150.00 |
| PUR 43555 | 12/16/08 12/19/08 | 62937750 422142 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | 3,000.00 | 21.990 | 60.00 | 66,030.00 |
| PUR 43555 | 12/17/08 12/22/08 | 62937750 422146 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | 3,000.00 | 22.070 | 60.00 | 66,270.00 |
| PUR 43555 | 12/18/08 12/23/08 | 62937750 422150 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | 1,000.00 | 22.930 | 20.00 | 22,950.00 |
| PUR 43555 | 12/19/08 12/24/08 | 62937750 422154 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | 1,000.00 | 21.390 | 20.00 | 21,410.00 |
| PUR 43555 | 12/22/08 12/26/08 | 62937750 422159 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | 2,000.00 | 21.550 | 40.00 | 43,140.00 |

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|------------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43555 | 12/23/08 12/29/08 | 62937750 422164 | NRG ENERGY INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 21.060 | 40.00 | 42,160.00 | |
| PUR 43500 | 11/26/08 12/02/08 | 63530910 422085 | NATIONAL CINEMEDIA INC MERRIMAN/OTC | | 2,000.00 | 7.500 | 30.00 | 15,030.00 | |
| PUR 43533 | 12/02/08 12/05/08 | 63540510 422099 | NATIONAL CITY CORP HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 1.680 | 100.00 | 16,900.00 | |
| PUR 44091 | 12/17/08 12/22/08 | 65122910 422146 | NEWELL RUBBERMAID INC HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 9.581 | 100.00 | 48,006.00 | |
| PUR 44091 | 12/17/08 12/22/08 | 65122910 422146 | NEWELL RUBBERMAID INC HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 12.368 | 400.00 | 247,756.00 | |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 25,000.00 | 11.810 | 500.00 | 295,762.00 | |
| PUR 44091 | 12/18/08 12/23/08 | 65122910 422150 | NEWELL RUBBERMAID INC HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 10.150 | 60.00 | 30,510.00 | |
| PUR 44091 | 12/19/08 12/24/08 | 65122910 422154 | NEWELL RUBBERMAID INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 9.830 | 40.00 | 19,700.00 | |
| PUR 44091 | 12/22/08 12/26/08 | 65122910 422159 | NEWELL RUBBERMAID INC HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 9.509 | 80.00 | 38,117.20 | |
| PUR 29494 | 11/25/08 12/01/08 | 69002720 422081 | OUTDOOR CHANNEL HOLDINGS, I MERRIMAN/OTC | | 2,000.00 | 5.245 | 30.00 | 10,520.00 | |
| PUR 40443 | 12/02/08 12/05/08 | 70454910 422099 | PEABODY ENERGY CORP. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 20.330 | 40.00 | 40,700.00 | |
| PUR 40443 | 12/23/08 12/29/08 | 70454910 422164 | PEABODY ENERGY CORP. HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 21.540 | 60.00 | 64,680.00 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 40443 | 12/26/08 12/31/08 | 70454910 422173 | PEABODY ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI | | 1,000.00 | 21.315 | 20.00 | 21,335.20 | |
| PUR 43554 | 12/17/08 12/22/08 | 71344810 422146 | PEPSICO INC HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 54.039 | 20.00 | 54,059.00 | |
| PUR 43554 | 12/23/08 12/29/08 | 71344810 422164 | PEPSICO INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 54.100 | 40.00 | 108,240.00 | |

| | | | | | | | |
|--------------|----------------------|--------------------|---|-----------|--------|--------|------------|
| PUR 17330 | 11/26/08 12/02/08 | 71708110 422085 | PFIZER INC. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 15.850 | 40.00 | 31,740.00 |
| PUR 33680 | 12/15/08 12/18/08 | 74271810 422138 | PROCTER & GAMBLE CO. HILL, THOMPSON, MAGID & CO. | 1,000.00 | 59.123 | 20.00 | 59,143.00 |
| PUR 38456 | 12/12/08 12/17/08 | 74346Y10 422134 | PROS HOLDINGS INC. HILL, THOMPSON, MAGID & CO. | 4,000.00 | 5.220 | 80.00 | 20,960.00 |
| PUR 43915 | 12/01/08 12/04/08 | 74432010 422094 | PRUDENTIAL FINANCIAL INC FORTIS CLEARING AMERICAS LL | 2,000.00 | 19.335 | 20.00 | 38,690.00 |
| PUR 43915 | 12/01/08 12/04/08 | 74432010 422094 | PRUDENTIAL FINANCIAL INC HILL, THOMPSON, MAGID & CO. | 10,000.00 | 19.767 | 200.00 | 197,866.00 |
| PUR 43915 | 12/02/08 12/05/08 | 74432010 422099 | PRUDENTIAL FINANCIAL INC HILL, THOMPSON, MAGID & CO. | 2,000.00 | 17.990 | 40.00 | 36,020.00 |
| PUR 40042 | 12/12/08 12/17/08 | 74531010 422134 | PUGET ENERGY INC. HILL, THOMPSON, MAGID & CO. | 1,000.00 | 24.480 | 20.00 | 24,500.00 |
| PUR 42765 | 11/26/08 12/02/08 | 75190730 422085 | RAMTRON INTERNATIONAL CORP. MERRIMAN/OTC | 2,000.00 | 1.660 | 30.00 | 3,350.00 |
| PUR 42765 | 11/28/08 12/03/08 | 75190730 422090 | RAMTRON INTERNATIONAL CORP. MERRIMAN/OTC | 2,000.00 | 1.629 | 20.00 | 3,277.00 |
| PUR 42765 | 12/09/08 12/12/08 | 75190730 422119 | RAMTRON INTERNATIONAL CORP. MAGNA SECURITIES (OTC) | 2,000.00 | 1.570 | 30.00 | 3,170.00 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 42765 | 12/12/08 12/17/08 | 75190730 422134 | RAMTRON INTERNATIONAL CORP. MAGNA SECURITIES (OTC) | | 2,000.00 | 1.470 | 30.00 | 2,970.00 | |
| PUR 42765 | 12/15/08 12/18/08 | 75190730 422138 | RAMTRON INTERNATIONAL CORP. KEYBANC CAPITAL MKTS INC | | 2,000.00 | 1.550 | 30.00 | 3,130.00 | |
| PUR 42765 | 12/19/08 12/24/08 | 75190730 422154 | RAMTRON INTERNATIONAL CORP. KEYBANC CAPITAL MKTS INC | | 2,000.00 | 1.531 | 30.00 | 3,091.00 | |
| PUR 39062 | 12/12/08 12/17/08 | 76011210 422134 | RENTECH INC. HILL, THOMPSON, MAGID & CO. | | 10,000.00 | .600 | 100.00 | 6,100.00 | |
| PUR 39062 | 12/15/08 12/18/08 | 76011210 422138 | RENTECH INC. HILL, THOMPSON, MAGID & CO. | | 10,000.00 | .680 | 100.00 | 6,900.00 | |
| PUR 39062 | 12/22/08 12/26/08 | 76011210 422159 | RENTECH INC. HILL, THOMPSON, MAGID & CO. | | 10,000.00 | .680 | 100.00 | 6,900.00 | |
| PUR 39062 | 12/23/08 12/29/08 | 76011210 422164 | RENTECH INC. HILL, THOMPSON, MAGID & CO. | | 10,000.00 | .670 | 100.00 | 6,800.00 | |
| PUR 39062 | 12/24/08 12/30/08 | 76011210 422168 | RENTECH INC. HILL, THOMPSON, MAGID & CO. | | 10,000.00 | .620 | 100.00 | 6,300.00 | |
| PUR 43802 | 11/25/08 12/01/08 | 76041610 422081 | REPUBLIC FIRST BANCORP IN MERRIMAN/OTC | | 2,000.00 | 8.305 | 30.00 | 16,639.00 | |
| PUR 43802 | 12/08/08 12/11/08 | 76041610 422115 | REPUBLIC FIRST BANCORP IN MERRIMAN/OTC | | 2,000.00 | 8.400 | 30.00 | 16,830.00 | |
| PUR 36871 | 12/12/08 12/17/08 | 76171310 422134 | REYNOLDS AMERICAN INC. HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 39.900 | 100.00 | 199,600.00 | |
| PUR 44125 | 12/22/08 12/26/08 | 77537110 422159 | ROHM & HAAS CO HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 67.700 | 100.00 | 338,600.00 | |
| PUR 42778 | 12/12/08 12/17/08 | 77938210 422134 | ROWAN COMPANIES INC. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 14.660 | 20.00 | 14,680.00 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 42778 | 12/23/08 12/29/08 | 77938210 422164 | ROWAN COMPANIES INC. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 15.080 | 40.00 | 30,200.00 | |
| PUR 43666 | 12/23/08 12/29/08 | 83269640 422164 | JM SMUCKER CO/THE HILL, THOMPSON, MAGID & CO. | | 132.00 | 41.690 | 2.64 | 5,505.72 | |
| PUR 39378 | 12/09/08 12/12/08 | 87157D10 422119 | SYNAPTICS INCORPORATED MAGNA SECURITIES (OTC) | | 1,000.00 | 18.740 | 15.00 | 18,755.00 | |

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|-----------|----------------------|--------------------|--|-----------|--------|--------|-----------|
| PUR 39378 | 12/10/08 12/15/08 | 87157D10 422124 | SYNAPTICS INCORPORATED MAGNA SECURITIES (OTC) | 1,000.00 | 18.060 | 15.00 | 18,075.00 |
| PUR 39378 | 12/12/08 12/17/08 | 87157D10 422134 | SYNAPTICS INCORPORATED MAGNA SECURITIES (OTC) | 3,000.00 | 17.560 | 45.00 | 52,725.00 |
| PUR 39378 | 12/26/08 12/31/08 | 87157D10 422173 | SYNAPTICS INCORPORATED MERRIMAN/OTC | 2,000.00 | 14.665 | 30.00 | 29,360.80 |
| PUR 38737 | 12/19/08 12/24/08 | 87655330 422154 | TASTY BAKING CO. KEYBANC CAPITAL MKTS INC | 1,000.00 | 3.060 | 15.00 | 3,075.00 |
| PUR 41243 | 11/25/08 12/01/08 | 88731710 422081 | TIME WARNER INC. HILL, THOMPSON, MAGID & CO. | 4,000.00 | 8.090 | 80.00 | 32,440.00 |
| PUR 41243 | 11/26/08 12/02/08 | 88731710 422085 | TIME WARNER INC. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 8.280 | 40.00 | 16,600.00 |
| PUR 41243 | 12/10/08 12/15/08 | 88731710 422124 | TIME WARNER INC. HILL, THOMPSON, MAGID & CO. | 3,000.00 | 9.990 | 60.00 | 30,030.00 |
| PUR 41243 | 12/23/08 12/29/08 | 88731710 422164 | TIME WARNER INC. HILL, THOMPSON, MAGID & CO. | 1,000.00 | 9.650 | 20.00 | 9,670.00 |
| PUR 36147 | 11/26/08 12/02/08 | 88870610 422085 | TIVO INC. MERRIMAN/OTC | 10,000.00 | 4.725 | 150.00 | 47,399.00 |
| PUR 36147 | 11/28/08 12/03/08 | 88870610 422090 | TIVO INC. MERRIMAN/OTC | 4,000.00 | 4.950 | 60.00 | 19,860.00 |

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|---------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43983 | 12/05/08 12/10/08 | 89989610 422111 | TUPPERWARE BRANDS CORP WILLIAMS CAPITAL GROUP | | 20,000.00 | 15.531 | 400.00 | 311,022.00 | |
| PUR 42818 | 12/02/08 12/05/08 | 91886610 422099 | VALASSIS COMMUNICATIONS INC HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 1.310 | 100.00 | 13,200.00 | |
| PUR 42818 | 12/12/08 12/17/08 | 91886610 422134 | VALASSIS COMMUNICATIONS INC HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 1.440 | 40.00 | 5,800.00 | |
| PUR 43990 | 12/08/08 12/11/08 | 92046N10 422115 | VALUECLICK INC MERRIMAN/OTC | | 9,710.00 | 7.067 | 145.65 | 68,769.13 | |
| PUR 43990 | 12/11/08 12/16/08 | 92046N10 422129 | VALUECLICK INC MERRIMAN/OTC | | 10,290.00 | 7.100 | 154.35 | 73,213.35 | |
| PUR 43990 | 12/12/08 12/17/08 | 92046N10 422134 | VALUECLICK INC MAGNA SECURITIES (OTC) | | 20,000.00 | 6.646 | 300.00 | 133,218.00 | |
| PUR 44054 | 12/12/08 12/17/08 | 94973V10 422134 | WELLPOINT INC HILL, THOMPSON, MAGID & CO. | | 9,000.00 | 36.440 | 180.00 | 328,140.00 | |
| PUR 44054 | 12/15/08 12/18/08 | 94973V10 422138 | WELLPOINT INC HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 36.900 | 20.00 | 36,920.00 | |
| PUR 38164 | 12/23/08 12/29/08 | 98156Q10 422164 | WORLD WRESTLING ENTMNT INC. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 10.670 | 40.00 | 21,380.00 | |
| SUBTOTAL STOCK PURCHASES: | | | | | 1,130,132.00 | | 17,521.73 | 12,189,142.78 | |
| TOTAL FUND PURCHASES: | | | | | 1,130,132.00 | | 17,521.73 | 12,189,142.78 | |

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|-----------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALES OF STOCK AND OTHER EQUITIES | | | | | | | | | |
| SALE 40688 | 12/17/08 12/22/08 | 00206R10 422147 | AT&T INC. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 27.950 | .32 40.00 | 55,859.68 | -8,295.90 |
| SALE 36208 | 11/28/08 12/03/08 | 03783310 422091 | APPLE INC. MERRIMAN/OTC | | 500.00 | 92.830 | .26 7.50 | 46,407.24 | -23,979.49 |
| SALE 36208 | 12/12/08 12/17/08 | 03783310 422135 | APPLE INC. KEYBANC CAPITAL MKTS INC | | 1,000.00 | 98.329 | .56 15.00 | 98,313.24 | -42,460.23 |
| SALE 36208 | 12/15/08 12/18/08 | 03783310 422139 | APPLE INC. MERRIMAN/OTC | | 1,000.00 | 93.819 | .53 15.00 | 93,803.57 | -46,969.90 |
| SALE 36208 | 12/17/08 12/22/08 | 03783310 422147 | APPLE INC. KEYBANC CAPITAL MKTS INC | | 1,000.00 | 90.331 | .51 15.00 | 90,315.49 | -50,457.98 |

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|------------------------------------|----------------------|--------------------|---|----------|--------|-------|--|------------|----------|
| SALE 37926 | 11/28/08 12/03/08 | 05714910 422091 | BAKER (MICHAEL) CORP STURDIVANT/EXECUTION | 2,000.00 | 31.606 | 40.00 | | 63,171.64 | 3,291.74 |
| SALE 37926 | 12/05/08 12/10/08 | 05714910 422112 | BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO. | 1,000.00 | 32.164 | 20.00 | | 32,143.81 | 2,203.86 |
| SALE 37926 | 12/05/08 12/10/08 | 05714910 422112 | BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO. | 3,000.00 | 30.106 | 60.00 | | 90,258.39 | 438.54 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | 4,000.00 | 30.621 | 80.00 | | 122,402.20 | 2,642.40 |

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|---------------|----------------------|--------------------|---|----------|--------|-------|--|-----------|----------|
| SALE 37926 | 12/08/08 12/11/08 | 05714910 422116 | BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO. | 2,000.00 | 34.887 | 40.00 | | 69,733.60 | 9,853.70 |
| SALE 37926 | 12/09/08 12/12/08 | 05714910 422120 | BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO. | 1,000.00 | 34.000 | 20.00 | | 33,979.80 | 4,039.85 |
| SALE 37926 | 12/26/08 12/31/08 | 05714910 422172 | BAKER (MICHAEL) CORP HILL, THOMPSON, MAGID & CO. | 1,000.00 | 35.915 | 20.00 | | 35,894.79 | 5,954.84 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 43989 | 12/09/08 12/12/08 | 09253U10 422120 | BLACKSTONE GROUP LP/THE ICAP CORPORATES LLC | | 11,000.00 | 6.818 | 110.00 | 74,882.08 | 743.18 |
| SALE 37974 | 12/12/08 12/17/08 | 11012210 422135 | BRISTOL-MYERS SQUIBB CO. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 21.796 | 40.00 | 43,550.75 | -1,833.10 |
| SALE 38885 | 11/28/08 12/03/08 | 12824610 422091 | CALAVO GROWERS INC. MERRIMAN/OTC | | 1,000.00 | 8.378 | 15.00 | 8,362.95 | -8,080.17 |
| SALE 38885 | 12/04/08 12/09/08 | 12824610 422108 | CALAVO GROWERS INC. KEYBANC CAPITAL MKTS INC | | 2,000.00 | 8.768 | 30.00 | 17,504.90 | -15,381.33 |
| SALE 38885 | 12/10/08 12/15/08 | 12824610 422125 | CALAVO GROWERS INC. MAGNA SECURITIES (OTC) | | 2,000.00 | 8.800 | 30.00 | 17,569.90 | -15,316.34 |
| SALE 38885 | 12/12/08 12/17/08 | 12824610 422135 | CALAVO GROWERS INC. KEYBANC CAPITAL MKTS INC | | 6,000.00 | 9.072 | 90.00 | 54,341.69 | -44,317.02 |
| SALE 43362 | 12/01/08 12/04/08 | 13342B10 422095 | CAMERON INTERNATIONAL CORP HILL, THOMPSON, MAGID & CO. | | 12,000.00 | 19.001 | 240.00 | 227,774.32 | -60,585.68 |
| SALE 43670 | 12/12/08 12/17/08 | 15678210 422135 | CERNER CORP KEYBANC CAPITAL MKTS INC | | 1,000.00 | 38.006 | 15.00 | 37,990.78 | 126.17 |
| SALE 23375 | 12/19/08 12/24/08 | 17275R10 422155 | CISCO SYSTEMS, INC. KEYBANC CAPITAL MKTS INC | | 1,000.00 | 16.600 | 15.00 | 16,584.90 | -7,243.93 |
| SALE 23375 | 12/22/08 12/26/08 | 17275R10 422160 | CISCO SYSTEMS, INC. MAGNA SECURITIES (OTC) | | 2,000.00 | 16.605 | 30.00 | 33,179.81 | -14,477.85 |
| SALE 12798 | 11/26/08 12/02/08 | 17296710 422086 | CITIGROUP INC. HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 6.190 | 100.00 | 30,849.82 | -127,945.55 |
| SALE 12798 | 12/12/08 12/17/08 | 17296710 422135 | CITIGROUP INC. HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 7.040 | 80.00 | 28,079.84 | -98,956.46 |
| SALE 12798 | 12/23/08 12/29/08 | 17296710 422165 | CITIGROUP INC. HILL, THOMPSON, MAGID & CO. | | 16,000.00 | 6.897 | 320.00 | 110,024.98 | -398,120.22 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 36692 | 12/02/08 12/05/08 | 18538530 422100 | CLEARWIRE CORP-CL A KEYBANC CAPITAL MKTS INC | | 2,000.00 | 5.952 | 30.00 | 11,874.33 | -10,878.76 |
| SALE 43007 | 12/19/08 12/24/08 | 19210810 422155 | COEUR D'ALENE MINES CORP. HILL, THOMPSON, MAGID & CO. | | 30,000.00 | .970 | 300.00 | 28,799.83 | -15,961.76 |
| SALE 41914 | 12/09/08 12/12/08 | 20337210 422120 | COMMSCOPE INC. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 12.700 | 40.00 | 25,359.85 | -24,873.01 |
| SALE 37805 | 12/02/08 12/05/08 | 20825C10 422100 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 49.850 | 80.00 | 199,318.88 | -121,492.85 |
| SALE 37805 | 12/04/08 12/09/08 | 20825C10 422108 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 48.700 | 40.00 | 97,359.45 | -63,046.42 |
| SALE 37805 | 12/05/08 12/10/08 | 20825C10 422112 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 45.528 | 40.00 | 91,014.49 | -69,391.38 |

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|---------------|----------------------|--------------------|---|----------|--------|--|--------------|------------|------------|
| SALE 37805 | 12/08/08 12/11/08 | 20825C10 422116 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | | | | .58 40.00 | | |
| SALE 37805 | 12/10/08 12/15/08 | 20825C10 422125 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | 2,000.00 | 50.940 | | 20.00 | 101,838.42 | -58,567.45 |
| SALE 37805 | 12/12/08 12/17/08 | 20825C10 422135 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | 1,000.00 | 52.875 | | 20.00 | 52,854.80 | -27,348.13 |
| SALE 43010 | 12/03/08 12/08/08 | 21037110 422104 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | 1,000.00 | 50.250 | | 20.00 | 50,229.71 | -29,973.22 |
| SALE 43827 | 12/03/08 12/08/08 | 21037110 422104 | CONSTELLATION ENERGY GROUP HILL, THOMPSON, MAGID & CO. | 5,000.00 | 28.826 | | 100.00 | 144,030.19 | 19,744.07 |
| SALE 43268 | 11/26/08 12/02/08 | 24353710 422086 | DECKERS OUTDOOR CORP MERRIMAN/OTC | 2,000.00 | 55.070 | | 30.00 | 110,109.38 | 10,478.15 |
| SALE 43268 | 11/25/08 12/01/08 | 25468710 422082 | WALT DISNEY CO HILL, THOMPSON, MAGID & CO. | 3,000.00 | 22.592 | | 60.00 | 67,716.52 | -8,932.47 |
| SALE 43268 | 12/01/08 12/04/08 | 25468710 422095 | WALT DISNEY CO HILL, THOMPSON, MAGID & CO. | 3,000.00 | 21.360 | | 60.00 | 64,019.64 | -12,629.34 |

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|----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 43268 | 12/02/08 12/05/08 | 25468710 422100 | WALT DISNEY CO HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 20.610 | .47 80.00 | 82,359.53 | -19,839.12 |
| SALE 43988 | 12/11/08 12/16/08 | 26153C10 422130 | DREAMWORKS ANIMATION HILL, THOMPSON, MAGID & CO. | | 6,000.00 | 23.504 | .79 120.00 | 140,901.41 | 1,442.81 |
| SALE 43988 | 12/12/08 12/17/08 | 26153C10 422135 | DREAMWORKS ANIMATION HILL, THOMPSON, MAGID & CO. | | 6,000.00 | 22.809 | .77 120.00 | 136,732.03 | -2,726.57 |
| SALE 43746 | 12/02/08 12/05/08 | 26875P10 422100 | EOG RESOURCES INC HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 78.431 | .44 20.00 | 78,410.56 | -2,608.54 |
| SALE 42969 | 12/19/08 12/24/08 | 27864210 422155 | EBAY INC KEYBANC CAPITAL MKTS INC | | 2,000.00 | 14.370 | .17 30.00 | 28,709.83 | -12,323.57 |
| SALE 42969 | 12/22/08 12/26/08 | 27864210 422160 | EBAY INC MAGNA SECURITIES (OTC) | | 2,000.00 | 14.338 | .17 30.00 | 28,644.83 | -12,388.57 |
| SALE 43126 | 12/09/08 12/12/08 | 28551210 422120 | ELECTRONIC ART MAGNA SECURITIES (OTC) | | 2,000.00 | 21.270 | .24 30.00 | 42,509.76 | -16,017.09 |
| SALE 43126 | 12/17/08 12/22/08 | 28551210 422147 | ELECTRONIC ART KEYBANC CAPITAL MKTS INC | | 2,000.00 | 16.426 | .19 30.00 | 32,821.81 | -25,705.04 |
| SALE 43126 | 12/22/08 12/26/08 | 28551210 422160 | ELECTRONIC ART MAGNA SECURITIES (OTC) | | 12,000.00 | 16.884 | 1.14 180.00 | 202,430.46 | -148,730.61 |
| SALE 43731 | 12/12/08 12/17/08 | 29084Q10 422135 | EMCOR GROUP INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 18.500 | .21 40.00 | 36,959.79 | 9,011.44 |
| SALE 40546 | 12/12/08 12/17/08 | 29266R10 422135 | ENERGIZER HOLDINGS INC. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 41.951 | .24 20.00 | 41,930.76 | -44,894.64 |
| SALE 43302 | 12/09/08 12/12/08 | 29380T10 422120 | ENTERTAINMENT PROPERTIES TR HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 29.340 | .33 40.00 | 58,639.67 | 1,950.35 |
| SALE 43708 | 11/26/08 12/02/08 | 30205120 422086 | EXIDE TECHNOLOGIES MERRIMAN/OTC | | 4,000.00 | 4.627 | .11 60.00 | 18,447.09 | 2,931.34 |

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|------------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 15201 | 12/05/08 12/10/08 | 30231G10 422112 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 74.452 | .42 20.00 | 74,431.58 | -353.23 |
| SALE 15201 | 12/05/08 12/10/08 | 30231G10 422112 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 73.553 | 1.24 60.00 | 220,597.76 | -3,756.66 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 4,000.00 | 73.778 | 1.66 80.00 | 295,029.34 | -4,109.89 |
| SALE 15201 | 12/08/08 12/11/08 | 30231G10 422116 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 78.838 | .89 40.00 | 157,635.11 | 8,065.50 |
| SALE 15201 | 12/08/08 12/11/08 | 30231G10 422116 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 79.181 | .45 20.00 | 79,160.55 | 4,375.74 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 3,000.00 | 78.952 | 1.34 60.00 | 236,795.66 | 12,441.24 |

| | | | | | | | | | |
|---------------|----------------------|--------------------|---|-----------|--------|--|----------------|------------|------------|
| SALE 15201 | 12/09/08 12/12/08 | 30231G10 422120 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | | | .45 20.00 | | |
| | | | | 1,000.00 | 78.750 | | | 78,729.55 | 3,944.75 |
| SALE 39085 | 12/12/08 12/17/08 | 33643310 422135 | FIRST SOLAR INC. KEYBANC CAPITAL MKTS INC | | | | .51 11.58 | | |
| | | | | 772.00 | 116.57 | | | 89,981.80 | -57,493.95 |
| SALE 39085 | 12/12/08 12/17/08 | 33643310 422135 | FIRST SOLAR INC. LIQUIDNET | | | | .15 4.56 | | |
| | | | | 228.00 | 114.43 | | | 26,086.47 | -17,468.54 |
| SALE 43604 | 12/17/08 12/22/08 | 35063R10 422147 | FOUNDRY NETWORKS INC PIPELINE TRADING SYSTEMS LL | | | | 2.80 600.00 | | |
| | | | | 30,000.00 | 16.622 | | | 498,060.20 | 53,439.60 |
| SALE 42617 | 12/16/08 12/19/08 | 35952H10 422143 | FUELCELL ENERGY INC MERRIMAN/OTC | | | | .21 150.00 | | |
| | | | | 10,000.00 | 3.701 | | | 36,862.79 | -36,141.90 |
| SALE 43855 | 12/12/08 12/17/08 | 36871040 422135 | GENENTECH INC HILL, THOMPSON, MAGID & CO. | | | | .43 20.00 | | |
| | | | | 1,000.00 | 76.002 | | | 75,981.57 | 3,976.07 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 43534 | 12/02/08 12/05/08 | 36938510 422100 | GENERAL COMMUNICATION INC-A KEYBANC CAPITAL MKTS INC | | | | .08 30.00 | | |
| | | | | 2,000.00 | 7.035 | | | 14,039.52 | 1,683.45 |
| SALE 43534 | 12/22/08 12/26/08 | 36938510 422160 | GENERAL COMMUNICATION INC-A MAGNA SECURITIES (OTC) | | | | .09 30.00 | | |
| | | | | 2,000.00 | 7.525 | | | 15,019.31 | 2,663.24 |
| SALE 12731 | 11/26/08 12/02/08 | 36960410 422086 | GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO. | | | | .35 80.00 | | |
| | | | | 4,000.00 | 15.380 | | | 61,439.65 | -51,035.22 |
| SALE 12731 | 12/02/08 12/05/08 | 36960410 422100 | GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO. | | | | .20 40.00 | | |
| | | | | 2,000.00 | 17.270 | | | 34,499.80 | -21,737.64 |
| SALE 12731 | 12/12/08 12/17/08 | 36960410 422135 | GENERAL ELECTRIC CO. HILL, THOMPSON, MAGID & CO. | | | | .10 20.00 | | |
| | | | | 1,000.00 | 16.530 | | | 16,509.90 | -11,608.82 |
| SALE 41933 | 12/12/08 12/17/08 | 38238810 422135 | GOODRICH CORP. HILL, THOMPSON, MAGID & CO. | | | | .19 20.00 | | |
| | | | | 1,000.00 | 33.294 | | | 33,273.81 | -14,262.32 |
| SALE 33645 | 12/12/08 12/17/08 | 38259P50 422135 | GOOGLE INC. KEYBANC CAPITAL MKTS INC | | | | .34 3.00 | | |
| | | | | 200.00 | 302.66 | | | 60,530.26 | -38,808.98 |
| SALE 33645 | 12/19/08 12/24/08 | 38259P50 422155 | GOOGLE INC. KEYBANC CAPITAL MKTS INC | | | | .35 3.00 | | |
| | | | | 200.00 | 312.23 | | | 62,442.65 | -36,896.59 |
| SALE 44056 | 12/19/08 12/24/08 | 41457P10 422155 | HARRIS STRATEX NETWORKS-CL ITT (CHANNEL) | | | | .19 75.00 | | |
| | | | | 7,500.00 | 4.334 | | | 32,431.31 | 5,834.21 |
| SALE 44056 | 12/19/08 12/24/08 | 41457P10 422155 | HARRIS STRATEX NETWORKS-CL KEYBANC CAPITAL MKTS INC | | | | .07 37.50 | | |
| | | | | 2,500.00 | 4.576 | | | 11,402.43 | 2,536.73 |
| SALE 44056 | 12/22/08 12/26/08 | 41457P10 422160 | HARRIS STRATEX NETWORKS-CL MAGNA SECURITIES (OTC) | | | | .26 150.00 | | |
| | | | | 10,000.00 | 4.570 | | | 45,548.74 | 10,085.94 |
| SALE 44056 | 12/23/08 12/29/08 | 41457P10 422165 | HARRIS STRATEX NETWORKS-CL MERRIMAN/OTC | | | | .28 150.00 | | |
| | | | | 10,000.00 | 4.916 | | | 49,006.72 | 13,543.92 |
| SALE 44056 | 12/26/08 12/31/08 | 41457P10 422172 | HARRIS STRATEX NETWORKS-CL MERRIMAN/OTC | | | | .27 150.00 | | |
| | | | | 10,000.00 | 4.685 | | | 46,700.73 | 11,237.93 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 43899 | 12/01/08 12/04/08 | 42823610 422095 | HEWLETT-PACKARD HILL, THOMPSON, MAGID & CO. | | | | .20 20.00 | | |
| | | | | 1,000.00 | 33.950 | | | 33,929.80 | 809.80 |
| SALE 43899 | 12/03/08 12/08/08 | 42823610 422104 | HEWLETT-PACKARD HILL, THOMPSON, MAGID & CO. | | | | 1.89 200.00 | | |
| | | | | 10,000.00 | 33.703 | | | 336,824.11 | 5,624.11 |
| SALE 43734 | 12/08/08 12/11/08 | 46575420 422116 | I2 TECHNOLOGIES MERRIMAN/OTC | | | | .66 270.00 | | |
| | | | | 18,000.00 | 6.451 | | | 115,840.14 | -33,496.56 |
| SALE 43734 | 12/09/08 12/12/08 | 46575420 422120 | I2 TECHNOLOGIES MAGNA SECURITIES (OTC) | | | | .67 270.00 | | |
| | | | | 18,000.00 | 6.590 | | | 118,352.93 | -30,983.77 |
| SALE 39623 | 12/09/08 12/12/08 | 50207910 422120 | LMI AEROSPACE INC. MAGNA SECURITIES (OTC) | | | | .15 30.00 | | |
| | | | | 2,000.00 | 13.180 | | | 26,329.85 | -4,537.84 |
| SALE 43916 | 12/09/08 12/12/08 | 51783410 422120 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | | | | .20 120.00 | | |
| | | | | 6,000.00 | 5.750 | | | 34,379.80 | 8,507.65 |
| SALE 43916 | 12/12/08 12/17/08 | 51783410 422135 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | | | | .13 80.00 | | |
| | | | | 4,000.00 | 5.491 | | | 21,885.07 | 4,636.97 |

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|---------------|----------------------|--------------------|--|-----------|--------|--------|-----|-----------|------------|
| SALE 43916 | 12/22/08 12/26/08 | 51783410 422160 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | 10,000.00 | 6.420 | 200.00 | .36 | 63,999.64 | 20,879.39 |
| SALE 43916 | 12/23/08 12/29/08 | 51783410 422165 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | 10,000.00 | 5.846 | 200.00 | .33 | 58,262.67 | 15,142.42 |
| SALE 43916 | 12/24/08 12/30/08 | 51783410 422169 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | 3,000.00 | 5.800 | 60.00 | .10 | 17,340.80 | 4,404.73 |
| SALE 43916 | 12/26/08 12/31/08 | 51783410 422172 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | 12,000.00 | 5.773 | 240.00 | .39 | 69,036.81 | 17,292.51 |
| SALE 43435 | 12/18/08 12/23/08 | 53071M50 422151 | LIBERTY MEDIA CORP KEYBANC CAPITAL MKTS INC | 2,000.00 | 18.538 | 30.00 | .21 | 37,044.79 | 2,410.70 |
| SALE 42956 | 12/02/08 12/05/08 | 53418710 422100 | LINCOLN NATIONAL CORP HILL, THOMPSON, MAGID & CO. | 5,000.00 | 11.760 | 100.00 | .33 | 58,699.67 | -68,184.23 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 42956 | 12/24/08 12/30/08 | 53418710 422169 | LINCOLN NATIONAL CORP HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 16.108 | .28 60.00 | 48,263.72 | -27,866.62 |
| SALE 41562 | 12/12/08 12/17/08 | 53555510 422135 | LINDSAY CORP. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 39.228 | .22 20.00 | 39,207.78 | -26,918.40 |
| SALE 43101 | 12/05/08 12/10/08 | 55616P10 422112 | MACY'S INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 8.143 | .10 40.00 | 16,245.90 | -15,195.23 |
| SALE 41886 | 12/05/08 12/10/08 | 59018810 422112 | MERRILL LYNCH & CO., INC. HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 12.102 | .28 80.00 | 48,327.72 | -37,597.90 |
| SALE 41886 | 12/05/08 12/10/08 | 59018810 422112 | MERRILL LYNCH & CO., INC. MERIDIAN EQUITY PARTNERS | | 10,000.00 | 12.193 | .69 100.00 | 121,824.31 | -92,989.75 |
| SALE 41886 | 12/08/08 12/11/08 | 59018810 422116 | MERRILL LYNCH & CO., INC. HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 14.420 | .33 80.00 | 57,599.67 | -28,325.95 |
| SALE 12799 | 12/02/08 12/05/08 | 59491810 422100 | MICROSOFT CORP. KEYBANC CAPITAL MKTS INC | | 2,000.00 | 18.817 | .22 30.00 | 37,602.78 | -16,062.71 |
| SALE 12799 | 12/17/08 12/22/08 | 59491810 422147 | MICROSOFT CORP. KEYBANC CAPITAL MKTS INC | | 2,000.00 | 19.910 | .23 30.00 | 39,789.77 | -13,875.72 |
| SALE 41264 | 11/25/08 12/01/08 | 60871R20 422082 | MOLSON COORS BREWING CO. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 44.560 | .50 40.00 | 89,079.50 | -19,020.77 |
| SALE 41264 | 12/12/08 12/17/08 | 60871R20 422135 | MOLSON COORS BREWING CO. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 44.195 | .25 20.00 | 44,174.75 | -9,875.39 |
| SALE 43628 | 12/15/08 12/18/08 | 61744644 422139 | MORGAN STANLEY HILL, THOMPSON, MAGID & CO. | | 4,000.00 | 13.975 | .32 80.00 | 55,820.88 | -16,339.12 |
| SALE 43628 | 12/19/08 12/24/08 | 61744644 422155 | MORGAN STANLEY HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 16.500 | .47 100.00 | 82,399.53 | -7,800.47 |
| SALE 43264 | 12/15/08 12/18/08 | 61945A10 422139 | MOSIAC CO/THE HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 33.300 | .38 40.00 | 66,559.62 | -6,047.74 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 43264 | 12/17/08 12/22/08 | 61945A10 422147 | MOSIAC CO/THE HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 36.137 | .41 40.00 | 72,232.59 | -374.77 |
| SALE 43264 | 12/23/08 12/29/08 | 61945A10 422165 | MOSIAC CO/THE HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 31.674 | .36 40.00 | 63,306.64 | -9,300.72 |
| SALE 43264 | 12/26/08 12/31/08 | 61945A10 422172 | MOSIAC CO/THE HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 31.555 | .36 40.00 | 63,068.64 | -9,538.72 |
| SALE 43579 | 12/09/08 12/12/08 | 62949110 422120 | NYSE EURONEXT HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 25.640 | .15 20.00 | 25,619.85 | 99.85 |
| SALE 43533 | 12/05/08 12/10/08 | 63540510 422112 | NATIONAL CITY CORP HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 1.903 | .11 100.00 | 18,931.89 | -2,273.71 |
| SALE 43533 | 12/17/08 12/22/08 | 63540510 422147 | NATIONAL CITY CORP HILL, THOMPSON, MAGID & CO. | | 100,000.00 | 1.854 | 1.04 1,000.00 | 184,398.96 | -27,657.04 |
| SALE 40899 | 12/05/08 12/10/08 | 63935N10 422112 | NAVIGANT CONSULTING, INC. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 19.200 | .11 20.00 | 19,179.89 | 237.35 |

| | | | | | | | | |
|---------------|----------------------|--------------------|--|-----------|--------|----------------|------------|------------|
| SALE 40899 | 12/12/08 12/17/08 | 63935N10 422135 | NAVIGANT CONSULTING, INC. HILL, THOMPSON, MAGID & CO. | 10,000.00 | 18.166 | 1.02 200.00 | 181,461.98 | -7,963.40 |
| SALE 42992 | 12/12/08 12/17/08 | 65163910 422135 | NEWMONT MINING CORP. HILL, THOMPSON, MAGID & CO. | 2,000.00 | 33.913 | .38 40.00 | 67,784.62 | -10,594.01 |
| SALE 43276 | 12/12/08 12/17/08 | 67018T10 422135 | NU SKIN ENTERPRISES INC - A HILL, THOMPSON, MAGID & CO. | 2,000.00 | 9.740 | .11 40.00 | 19,439.89 | -5,002.74 |
| SALE 43452 | 11/26/08 12/02/08 | 67020Y10 422086 | NUANCE COMMUNICATIONS INC LIQUIDNET | 5,000.00 | 8.795 | .25 100.00 | 43,874.75 | -2,174.65 |
| SALE 43452 | 11/26/08 12/02/08 | 67020Y10 422086 | NUANCE COMMUNICATIONS INC MERRIMAN/OTC | 25,000.00 | 8.709 | 1.22 375.00 | 217,343.78 | -12,903.22 |
| SALE 43535 | 12/15/08 12/18/08 | 67066G10 422139 | NVIDIA CORP KEYBANC CAPITAL MKTS INC | 10,000.00 | 8.411 | .48 150.00 | 83,954.52 | 13,595.34 |

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|------------------------------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 43535 | 12/16/08 12/19/08 | 67066G10 422143 | NVIDIA CORP MERRIMAN/OTC | | 10,000.00 | 8.414 | .48 150.00 | 83,993.52 | 13,634.34 |
| SALE 43535 | 12/17/08 12/22/08 | 67066G10 422147 | NVIDIA CORP KEYBANC CAPITAL MKTS INC | | 6,000.00 | 9.020 | .31 90.00 | 54,029.69 | 11,814.19 |
| SALE 43535 | 12/17/08 12/22/08 | 67066G10 422147 | NVIDIA CORP KEYBANC CAPITAL MKTS INC | | 4,000.00 | 8.890 | .20 60.00 | 35,499.80 | 7,356.13 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 10,000.00 | 8.968 | .51 150.00 | 89,529.49 | 19,170.32 |
| SALE 43535 | 12/18/08 12/23/08 | 67066G10 422151 | NVIDIA CORP KEYBANC CAPITAL MKTS INC | | 7,000.00 | 9.154 | .36 105.00 | 63,973.34 | 14,721.92 |
| SALE 43535 | 12/22/08 12/26/08 | 67066G10 422160 | NVIDIA CORP MAGNA SECURITIES (OTC) | | 7,000.00 | 8.350 | .33 105.00 | 58,344.67 | 9,093.24 |
| SALE 29494 | 12/05/08 12/10/08 | 69002720 422112 | OUTDOOR CHANNEL HOLDINGS, I LABRANCHE/OTC | | 2,000.00 | 6.462 | .08 30.00 | 12,893.92 | -6,320.55 |
| SALE 29494 | 12/09/08 12/12/08 | 69002720 422120 | OUTDOOR CHANNEL HOLDINGS, I MAGNA SECURITIES (OTC) | | 3,000.00 | 7.072 | .12 45.00 | 21,171.18 | -7,650.52 |
| SALE 29494 | 12/22/08 12/26/08 | 69002720 422160 | OUTDOOR CHANNEL HOLDINGS, I MAGNA SECURITIES (OTC) | | 2,000.00 | 6.860 | .08 30.00 | 13,688.92 | -5,525.55 |
| SALE 39710 | 12/12/08 12/17/08 | 70109410 422135 | PARKER HANNIFIN CORP HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 35.770 | 2.01 200.00 | 357,497.99 | -286,023.18 |
| SALE 40443 | 12/12/08 12/17/08 | 70454910 422135 | PEABODY ENERGY CORP. HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 22.560 | .26 40.00 | 45,079.74 | -17,606.72 |
| SALE 33680 | 12/12/08 12/17/08 | 74271810 422135 | PROCTER & GAMBLE CO. HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 57.833 | .33 20.00 | 57,812.67 | -4,936.09 |

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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 43915 | 12/05/08 12/10/08 | 74432010 422112 | PRUDENTIAL FINANCIAL INC HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 27.470 | .16 20.00 | 27,449.84 | 7,980.13 |
| SALE 43915 | 12/16/08 12/19/08 | 74432010 422143 | PRUDENTIAL FINANCIAL INC HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 25.270 | .43 60.00 | 75,749.57 | 17,340.43 |
| SALE 43915 | 12/19/08 12/24/08 | 74432010 422155 | PRUDENTIAL FINANCIAL INC HILL, THOMPSON, MAGID & CO. | | 1,000.00 | 29.190 | .17 20.00 | 29,169.83 | 9,700.12 |
| SALE 43915 | 12/24/08 12/30/08 | 74432010 422169 | PRUDENTIAL FINANCIAL INC HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 26.709 | .30 40.00 | 53,377.70 | 14,438.27 |
| SALE 43111 | 11/28/08 12/03/08 | 74938810 422091 | RC2 CORP MERRIMAN/OTC | | 2,000.00 | 10.360 | .12 30.00 | 20,690.68 | -16,904.04 |
| SALE 43111 | 12/05/08 12/10/08 | 74938810 422112 | RC2 CORP LABRANCHE/OTC | | 4,000.00 | 10.809 | .25 60.00 | 43,173.75 | -32,015.68 |
| SALE 43111 | 12/05/08 12/10/08 | 74938810 422112 | RC2 CORP MERRIMAN/OTC | | 3,000.00 | 10.485 | .18 45.00 | 31,410.12 | -24,981.96 |
| SALE 38440 | 11/28/08 12/03/08 | 74973W10 422091 | RTI INTERNATIONAL METALS IN STURDIVANT/EXECUTION | | 2,000.00 | 11.514 | .13 40.00 | 22,987.67 | -47,745.18 |

| | | | | | | | | | |
|---------------|----------------------|--------------------|--|-----------|--------|--|---------------|-----------|------------|
| SALE 38440 | 12/02/08 12/05/08 | 74973W10 422100 | RTI INTERNATIONAL METALS IN HILL, THOMPSON, MAGID & CO. | | | | .13 40.00 | | |
| | | | | 2,000.00 | 11.500 | | | 22,959.87 | -47,772.98 |
| SALE 38440 | 12/03/08 12/08/08 | 74973W10 422104 | RTI INTERNATIONAL METALS IN HILL, THOMPSON, MAGID & CO. | | | | .13 40.00 | | |
| | | | | 2,000.00 | 11.188 | | | 22,335.87 | -48,396.98 |
| SALE 38440 | 12/10/08 12/15/08 | 74973W10 422125 | RTI INTERNATIONAL METALS IN HILL, THOMPSON, MAGID & CO. | | | | .17 40.00 | | |
| | | | | 2,000.00 | 14.300 | | | 28,559.83 | -42,173.02 |
| SALE 38440 | 12/15/08 12/18/08 | 74973W10 422139 | RTI INTERNATIONAL METALS IN HILL, THOMPSON, MAGID & CO. | | | | .17 40.00 | | |
| | | | | 2,000.00 | 14.805 | | | 29,569.83 | -41,163.02 |
| SALE 39062 | 12/05/08 12/10/08 | 76011210 422112 | RENTECH INC. HILL, THOMPSON, MAGID & CO. | | | | .04 100.00 | | |
| | | | | 10,000.00 | .545 | | | 5,344.96 | -6,128.78 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 42767 | 12/22/08 12/26/08 | 83546010 422160 | SONIC SOLUTIONS MAGNA SECURITIES (OTC) | | | | .05 64.50 | | |
| | | | | 4,300.00 | 1.774 | | | 7,565.37 | -9,148.98 |
| SALE 43422 | 12/09/08 12/12/08 | 85811910 422120 | STEEL DYNAMICS INC MAGNA SECURITIES (OTC) | | | | .11 30.00 | | |
| | | | | 2,000.00 | 9.540 | | | 19,049.89 | 400.01 |
| SALE 43422 | 12/12/08 12/17/08 | 85811910 422135 | STEEL DYNAMICS INC KEYBANC CAPITAL MKTS INC | | | | .11 30.00 | | |
| | | | | 2,000.00 | 9.510 | | | 18,989.89 | 340.01 |
| SALE 43422 | 12/16/08 12/19/08 | 85811910 422143 | STEEL DYNAMICS INC MERRIMAN/OTC | | | | .98 240.00 | | |
| | | | | 16,000.00 | 10.849 | | | 173,336.62 | 24,137.58 |
| SALE 38737 | 12/05/08 12/10/08 | 87655330 422112 | TASTY BAKING CO. LABRANCHE/OTC | | | | .02 15.00 | | |
| | | | | 1,000.00 | 3.490 | | | 3,474.98 | -3,799.27 |
| SALE 42545 | 12/23/08 12/29/08 | 88320310 422165 | TEXTRON INC. HILL, THOMPSON, MAGID & CO. | | | | .32 80.00 | | |
| | | | | 4,000.00 | 14.201 | | | 56,723.68 | -84,467.85 |
| SALE 36147 | 12/12/08 12/17/08 | 88870610 422135 | TIVO INC. KEYBANC CAPITAL MKTS INC | | | | .08 30.00 | | |
| | | | | 2,000.00 | 6.265 | | | 12,499.52 | 458.99 |
| SALE 43983 | 12/09/08 12/12/08 | 89989610 422120 | TUPPERWARE BRANDS CORP HILL, THOMPSON, MAGID & CO. | | | | .43 80.00 | | |
| | | | | 4,000.00 | 18.872 | | | 75,407.57 | 13,203.17 |
| SALE 43983 | 12/22/08 12/26/08 | 89989610 422160 | TUPPERWARE BRANDS CORP HILL, THOMPSON, MAGID & CO. | | | | .72 120.00 | | |
| | | | | 6,000.00 | 21.357 | | | 128,019.48 | 34,712.88 |
| SALE 43983 | 12/23/08 12/29/08 | 89989610 422165 | TUPPERWARE BRANDS CORP HILL, THOMPSON, MAGID & CO. | | | | .24 40.00 | | |
| | | | | 2,000.00 | 20.630 | | | 41,219.76 | 10,117.56 |
| SALE 43983 | 12/26/08 12/31/08 | 89989610 422172 | TUPPERWARE BRANDS CORP HILL, THOMPSON, MAGID & CO. | | | | .93 160.00 | | |
| | | | | 8,000.00 | 20.753 | | | 165,863.07 | 41,454.27 |
| SALE 42318 | 11/28/08 12/03/08 | 90000620 422091 | TURBOCHEF TECHNOLOGIES INC MERRIMAN/OTC | | | | .04 20.00 | | |
| | | | | 2,000.00 | 3.072 | | | 6,124.56 | -5,848.03 |
| SALE 42318 | 12/02/08 12/05/08 | 90000620 422100 | TURBOCHEF TECHNOLOGIES INC KEYBANC CAPITAL MKTS INC | | | | .05 30.00 | | |
| | | | | 2,000.00 | 3.635 | | | 7,239.55 | -4,733.04 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 42318 | 12/12/08 12/17/08 | 90000620 422135 | TURBOCHEF TECHNOLOGIES INC KEYBANC CAPITAL MKTS INC | | | | .10 60.00 | | |
| | | | | 4,000.00 | 4.020 | | | 16,019.90 | -7,925.29 |
| SALE 42318 | 12/15/08 12/18/08 | 90000620 422139 | TURBOCHEF TECHNOLOGIES INC KEYBANC CAPITAL MKTS INC | | | | .05 30.00 | | |
| | | | | 2,000.00 | 4.292 | | | 8,552.95 | -3,419.64 |
| SALE 42318 | 12/16/08 12/19/08 | 90000620 422143 | TURBOCHEF TECHNOLOGIES INC MERRIMAN/OTC | | | | .10 60.00 | | |
| | | | | 4,000.00 | 4.260 | | | 16,979.90 | -6,965.29 |
| SALE 42318 | 12/17/08 12/22/08 | 90000620 422147 | TURBOCHEF TECHNOLOGIES INC KEYBANC CAPITAL MKTS INC | | | | .10 60.00 | | |
| | | | | 4,000.00 | 4.422 | | | 17,627.90 | -6,317.29 |
| SALE 42318 | 12/19/08 12/24/08 | 90000620 422155 | TURBOCHEF TECHNOLOGIES INC KEYBANC CAPITAL MKTS INC | | | | .05 30.00 | | |
| | | | | 2,000.00 | 4.410 | | | 8,789.95 | -3,182.64 |
| SALE 42318 | 12/22/08 12/26/08 | 90000620 422160 | TURBOCHEF TECHNOLOGIES INC MAGNA SECURITIES (OTC) | | | | .10 60.00 | | |
| | | | | 4,000.00 | 4.445 | | | 17,719.90 | -6,225.29 |
| SALE 42318 | 12/23/08 12/29/08 | 90000620 422165 | TURBOCHEF TECHNOLOGIES INC MERRIMAN/OTC | | | | .05 30.00 | | |
| | | | | 2,000.00 | 4.326 | | | 8,622.35 | -3,350.24 |
| SALE 42318 | 12/24/08 12/30/08 | 90000620 422169 | TURBOCHEF TECHNOLOGIES INC MAGNA SECURITIES (OTC) | | | | .06 30.00 | | |
| | | | | 2,000.00 | 4.553 | | | 9,074.94 | -2,897.65 |
| SALE | 12/26/08 | 90000620 | TURBOCHEF TECHNOLOGIES INC | | | | .06 | | |

| | | | | | | | | | |
|------------------------------------|----------|----------|-----------------------------|--|-----------|--------|--------|------------|-----------|
| 42318 | 12/31/08 | 422172 | MERRIMAN/OTC | | 2,000.00 | 4.507 | 30.00 | 8,983.34 | -2,989.25 |
| SALE | 11/26/08 | 90323610 | URS CORP | | | | | | |
| 42955 | 12/02/08 | 422086 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 33.570 | 40.00 | 67,099.62 | -4,811.18 |
| SALE | 12/23/08 | 90323610 | URS CORP | | | | | | |
| 42955 | 12/29/08 | 422165 | HILL, THOMPSON, MAGID & CO. | | 3,000.00 | 37.474 | 60.00 | 112,362.27 | 4,496.07 |
| SALE | 12/05/08 | 90341W10 | US AIRWAYS GROUP INC | | | | | | |
| 43732 | 12/10/08 | 422112 | HILL, THOMPSON, MAGID & CO. | | 6,000.00 | 7.374 | 120.00 | 44,121.95 | 10,243.18 |
| SALE | 12/05/08 | 90341W10 | US AIRWAYS GROUP INC | | | | | | |
| 43732 | 12/10/08 | 422112 | HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 6.800 | 200.00 | 67,803.61 | 11,338.99 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 16,000.00 | 7.015 | | 111,925.56 | 21,582.17 |
| | | | | | | | 320.00 | | |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE | 12/12/08 | 90341W10 | US AIRWAYS GROUP INC | | | | .07 | | |
| 43732 | 12/17/08 | 422135 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 5.960 | 40.00 | 11,879.93 | 587.01 |
| SALE | 12/19/08 | 90341W10 | US AIRWAYS GROUP INC | | | | .09 | | |
| 43732 | 12/24/08 | 422155 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 7.740 | 40.00 | 15,439.91 | 4,146.99 |
| SALE | 12/23/08 | 90341W10 | US AIRWAYS GROUP INC | | | | .09 | | |
| 43732 | 12/29/08 | 422165 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 7.150 | 40.00 | 14,259.91 | 2,966.99 |
| SALE | 11/26/08 | 91131210 | UNITED PARCEL SERVICE, INC. | | | | 3.20 | | |
| 41413 | 12/02/08 | 422086 | HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 56.976 | 200.00 | 569,555.80 | -65,805.63 |
| SALE | 11/26/08 | 91704710 | URBAN OUTFITTERS INC | | | | .30 | | |
| 43556 | 12/02/08 | 422086 | MERRIMAN/OTC | | 3,000.00 | 17.520 | 45.00 | 52,514.70 | -6,984.18 |
| SALE | 11/28/08 | 91704710 | URBAN OUTFITTERS INC | | | | .21 | | |
| 43556 | 12/03/08 | 422091 | MERRIMAN/OTC | | 2,000.00 | 18.120 | 30.00 | 36,209.39 | -3,456.53 |
| SALE | 12/26/08 | 91704710 | URBAN OUTFITTERS INC | | | | .41 | | |
| 43556 | 12/31/08 | 422172 | MERRIMAN/OTC | | 5,000.00 | 14.592 | 75.00 | 72,882.59 | -26,282.21 |
| SALE | 12/22/08 | 92046N10 | VALUECLICK INC | | | | .16 | | |
| 43990 | 12/26/08 | 422160 | MAGNA SECURITIES (OTC) | | 4,000.00 | 6.804 | 60.00 | 27,157.04 | -363.01 |
| SALE | 12/23/08 | 92046N10 | VALUECLICK INC | | | | .16 | | |
| 43990 | 12/29/08 | 422165 | MERRIMAN/OTC | | 4,000.00 | 6.811 | 60.00 | 27,181.84 | -338.21 |
| SALE | 11/26/08 | 92343V10 | VERIZON COMMUNICATIONS INC | | | | .34 | | |
| 43853 | 12/02/08 | 422086 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 29.770 | 40.00 | 59,499.66 | 5,119.66 |
| SALE | 11/28/08 | 92343V10 | VERIZON COMMUNICATIONS INC | | | | .37 | | |
| 43853 | 12/03/08 | 422091 | STURDIVANT/EXECUTION | | 2,000.00 | 32.280 | 40.00 | 64,520.23 | 10,140.23 |
| SALE | 12/02/08 | 92343V10 | VERIZON COMMUNICATIONS INC | | | | .35 | | |
| 43853 | 12/05/08 | 422100 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 30.957 | 40.00 | 61,873.65 | 7,493.65 |
| SALE | 12/03/08 | 92343V10 | VERIZON COMMUNICATIONS INC | | | | .36 | | |
| 43853 | 12/08/08 | 422104 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 31.679 | 40.00 | 63,316.64 | 8,936.64 |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE | 12/05/08 | 92343V10 | VERIZON COMMUNICATIONS INC | | | | .36 | | |
| 43853 | 12/10/08 | 422112 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 31.584 | 40.00 | 63,126.64 | 8,746.64 |
| SALE | 12/04/08 | 92929710 | WMS INDUSTRIES INC | | | | .29 | | |
| 43730 | 12/09/08 | 422108 | HILL, THOMPSON, MAGID & CO. | | 2,000.00 | 25.501 | 40.00 | 50,961.71 | 7,183.17 |
| SALE | 12/23/08 | 92929710 | WMS INDUSTRIES INC | | | | 1.20 | | |
| 43730 | 12/29/08 | 422165 | HILL, THOMPSON, MAGID & CO. | | 8,000.00 | 26.730 | 160.00 | 213,678.80 | 38,564.62 |
| SALE | 12/26/08 | 92929710 | WMS INDUSTRIES INC | | | | 1.20 | | |
| 43730 | 12/31/08 | 422172 | HILL, THOMPSON, MAGID & CO. | | 8,000.00 | 26.568 | 160.00 | 212,382.80 | 37,268.62 |
| SALE | 11/26/08 | 92990310 | WACHOVIA CORP | | | | .34 | | |
| 43662 | 12/02/08 | 422086 | HILL, THOMPSON, MAGID & CO. | | 12,000.00 | 5.010 | 120.00 | 59,999.66 | -584.42 |
| SALE | 11/28/08 | 92990310 | WACHOVIA CORP | | | | .31 | | |
| 43662 | 12/03/08 | 422091 | STURDIVANT/EXECUTION | | 10,000.00 | 5.440 | 200.00 | 54,199.69 | 3,712.96 |
| SALE | 12/01/08 | 92990310 | WACHOVIA CORP | | | | .89 | | |
| 43662 | 12/04/08 | 422095 | HILL, THOMPSON, MAGID & CO. | | 30,000.00 | 5.240 | 300.00 | 156,899.11 | 5,438.92 |
| SALE | 12/09/08 | 93439040 | WARNACO GROUP INC | | | | .12 | | |

| | | | | | | | | |
|-------|----------|----------|-----------------------------|----------|--------|-------|-----------|------------|
| 43668 | 12/12/08 | 422120 | HILL, THOMPSON, MAGID & CO. | 1,000.00 | 20.000 | 20.00 | 19,979.88 | 3,588.47 |
| SALE | 11/25/08 | 94733A10 | WEB.COM GROUP INC | | | .06 | | |
| 43568 | 12/01/08 | 422082 | MERRIMAN/OTC | 4,000.00 | 2.382 | 60.00 | 9,467.94 | -14,209.51 |
| SALE | 11/26/08 | 94733A10 | WEB.COM GROUP INC | | | .03 | | |
| 43568 | 12/02/08 | 422086 | MERRIMAN/OTC | 2,000.00 | 2.330 | 30.00 | 4,629.97 | -7,208.75 |
| SALE | 11/28/08 | 94733A10 | WEB.COM GROUP INC | | | .03 | | |
| 43568 | 12/03/08 | 422091 | MERRIMAN/OTC | 2,000.00 | 2.554 | 20.00 | 5,088.17 | -6,750.55 |
| SALE | 12/02/08 | 94733A10 | WEB.COM GROUP INC | | | .06 | | |
| 43568 | 12/05/08 | 422100 | KEYBANC CAPITAL MKTS INC | 4,000.00 | 2.311 | 60.00 | 9,185.54 | -14,491.91 |
| SALE | 12/02/08 | 94733A10 | WEB.COM GROUP INC | | | .06 | | |
| 43568 | 12/05/08 | 422100 | MERRIMAN/OTC | 4,000.00 | 2.636 | 60.00 | 10,484.74 | -13,192.71 |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE | 12/03/08 | 94733A10 | WEB.COM GROUP INC | | | .07 | | | |
| 43568 | 12/08/08 | 422104 | MERRIMAN/OTC | 4,000.00 | 2.695 | 60.00 | 10,718.73 | -12,958.72 | |
| SALE | 12/05/08 | 94733A10 | WEB.COM GROUP INC | | | .04 | | | |
| 43568 | 12/10/08 | 422112 | LABRANCHE/OTC | 2,000.00 | 3.070 | 30.00 | 6,109.96 | -5,728.76 | |
| SALE | 12/08/08 | 94733A10 | WEB.COM GROUP INC | | | .08 | | | |
| 43568 | 12/11/08 | 422116 | MERRIMAN/OTC | 4,000.00 | 3.330 | 60.00 | 13,258.72 | -10,418.73 | |
| SALE | 12/10/08 | 94733A10 | WEB.COM GROUP INC | | | .04 | | | |
| 43568 | 12/15/08 | 422125 | MAGNA SECURITIES (OTC) | 2,000.00 | 3.030 | 30.00 | 6,029.96 | -5,808.76 | |
| SALE | 12/11/08 | 94733A10 | WEB.COM GROUP INC | | | .04 | | | |
| 43568 | 12/16/08 | 422130 | MERRIMAN/OTC | 2,000.00 | 3.030 | 30.00 | 6,029.96 | -5,808.76 | |
| SALE | 12/15/08 | 94733A10 | WEB.COM GROUP INC | | | .04 | | | |
| 43568 | 12/18/08 | 422139 | KEYBANC CAPITAL MKTS INC | 2,000.00 | 2.729 | 30.00 | 5,427.36 | -6,411.37 | |
| SALE | 12/16/08 | 94733A10 | WEB.COM GROUP INC | | | .07 | | | |
| 43568 | 12/19/08 | 422143 | MERRIMAN/OTC | 4,000.00 | 2.910 | 60.00 | 11,579.93 | -12,097.52 | |
| SALE | 12/22/08 | 94733A10 | WEB.COM GROUP INC | | | .04 | | | |
| 43568 | 12/26/08 | 422160 | MAGNA SECURITIES (OTC) | 2,000.00 | 3.355 | 30.00 | 6,679.96 | -5,158.77 | |
| SALE | 12/23/08 | 94733A10 | WEB.COM GROUP INC | | | .04 | | | |
| 43568 | 12/29/08 | 422165 | MERRIMAN/OTC | 2,000.00 | 3.268 | 30.00 | 6,505.96 | -5,332.77 | |
| SALE | 12/24/08 | 94733A10 | WEB.COM GROUP INC | | | .04 | | | |
| 43568 | 12/30/08 | 422169 | MAGNA SECURITIES (OTC) | 2,000.00 | 3.237 | 30.00 | 6,443.36 | -5,395.37 | |
| SALE | 12/26/08 | 94733A10 | WEB.COM GROUP INC | | | .08 | | | |
| 43568 | 12/31/08 | 422172 | MERRIMAN/OTC | 4,000.00 | 3.260 | 60.00 | 12,978.32 | -10,699.13 | |
| SALE | 12/01/08 | 98433210 | YAHOO! INC. | | | .63 | | | |
| 43705 | 12/04/08 | 422095 | KEYBANC CAPITAL MKTS INC | 10,000.00 | 11.100 | 150.00 | 110,849.37 | -10,653.63 | |
| SALE | 12/04/08 | 98433210 | YAHOO! INC. | | | .13 | | | |
| 43705 | 12/09/08 | 422108 | KEYBANC CAPITAL MKTS INC | 2,000.00 | 11.290 | 30.00 | 22,549.87 | -1,750.73 | |

STATE OF NEW JERSEY
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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

N.J. BEST - POOLED EQUITY FD (4340) -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 | 12/10/08 | 98433210 | YAHOO! INC. | | | .15 | | | |
| 43705 | 12/15/08 | 422125 | MAGNA SECURITIES (OTC) | 2,000.00 | 12.690 | 30.00 | 25,349.85 | 1,049.25 | |
| SALE | 12/12/08 | G9007310 | TRANSOCEAN INC | | | 1.52 | | | |
| 43872 | 12/17/08 | 422135 | HILL, THOMPSON, MAGID & CO. | 5,000.00 | 54.172 | 100.00 | 270,760.48 | -24,289.52 | |
| SUBTOTAL STOCK SALES: | | | | | 975,200.00 | | 72.83 | 12,808,078.42 | -2,909,656.79 |
| TOTAL FUND SALES: | | | | | 975,200.00 | | 15,486.64 | 12,808,078.42 | -2,909,656.79 |
| | | | | | | | 72.83 | | |
| | | | | | | | 15,486.64 | | |

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

STATE OF NEW JERSEY
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4805

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

SUPPLEMENTAL ANNUITY COLLECT TR (4805)

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| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALES OF STOCK AND OTHER EQUITIES | | | | | | | | | |
| SALE 43208 | 12/04/08 12/05/08 | 95058710 422096 | WENDYS ARBYS GROUP INC TENDERED | | 23,228.00 | 4.150 | | 96,396.20 | 62,901.23 |
| SUBTOTAL STOCK SALES: | | | | | 23,228.00 | | | 96,396.20 | 62,901.23 |
| TOTAL FUND SALES: | | | | | 23,228.00 | | | 96,396.20 | 62,901.23 |

END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

CASH MANAGEMENT FD (5050)

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| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR 44070 | 12/16/08 12/16/08 | 0020A2MX 286829 | AT&T DISC C P WILLIAMS CAPITAL GROUP | .1500 12/31/08 | 45,000,000.00 | .150 99.994 | | 44,997,187.50 | |
| PUR 44017 | 12/10/08 12/10/08 | 01922QKR 286802 | ALLIED IRISH YANKEE CTF DEP TRADITION AISEL SECURITIES | 1.5500 1/09/09 | 45,000,000.00 | 1.550 100.00 | | 45,000,000.00 | |
| PUR 43980 | 12/05/08 12/05/08 | 02585RWD 286782 | AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR | 1.8500 1/02/09 | 34,000,000.00 | 1.853 100.00 | | 34,000,000.00 | |
| PUR 43999 | 12/09/08 12/09/08 | 02585RWJ 286796 | AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR | 1.5000 1/07/09 | 17,000,000.00 | 1.502 100.00 | | 17,000,000.00 | |
| PUR 44000 | 12/09/08 12/09/08 | 02585RWJ 286796 | AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR | 1.5000 1/07/09 | 3,699,000.00 | 1.502 100.00 | | 3,699,000.00 | |
| PUR 44025 | 12/11/08 12/11/08 | 02585RWS 286810 | AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR | .9000 1/08/09 | 29,000,000.00 | .901 100.00 | | 29,000,000.00 | |
| PUR 44069 | 12/16/08 12/16/08 | 02585RXB 286829 | AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR | .6000 1/09/09 | 15,000,000.00 | .600 100.00 | | 15,000,000.00 | |
| PUR 44077 | 12/16/08 12/16/08 | 02585RXD 286829 | AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR | .6000 1/06/09 | 30,000,000.00 | .600 100.00 | | 30,000,000.00 | |
| PUR 44088 | 12/17/08 12/17/08 | 02585RXJ 286835 | AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR | .3000 1/13/09 | 21,000,000.00 | .300 100.00 | | 21,000,000.00 | |
| PUR 44208 | 12/31/08 12/31/08 | 0556N0N2 286889 | BNP PARIBAS DISC C P BNP PARIBAS | .0100 1/02/09 | 25,000,000.00 | .010 100.00 | | 24,999,986.11 | |
| PUR 44119 | 12/22/08 12/22/08 | 0556N0N5 286855 | BNP PARIBAS FIN DISC C P MERRILL LYNCH (RESEARCH) | .2100 1/05/09 | 65,000,000.00 | .210 99.992 | | 64,994,691.65 | |
| PUR 43967 | 12/04/08 12/04/08 | 05570BRG 286776 | BNP PARIBAS YANKEE CERT DEP BNP PARIBAS | 1.6400 1/06/09 | 31,000,000.00 | 1.640 100.00 | | 31,000,000.00 | |

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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 44032 | 12/11/08 12/11/08 | 05570BST 286810 | BNP PARIBAS YANKEE CERT DEP BNP PARIBAS | .4200 12/31/08 | 30,000,000.00 | .420 100.00 | | 30,000,000.00 | |
| PUR 44101 | 12/18/08 12/18/08 | 05570BUF 286842 | BNP PARIBAS YANKEE CERT DEP BNP PARIBAS | .2500 1/12/09 | 35,000,000.00 | .250 100.00 | | 35,000,000.00 | |
| PUR 44114 | 12/19/08 12/19/08 | 05570BUM 286847 | BNP PARIBAS YANKEE CERT DEP BNP PARIBAS | .2300 1/23/09 | 26,500,000.00 | .230 100.00 | | 26,500,000.00 | |
| PUR 44210 | 12/31/08 12/31/08 | 05570BVK 286889 | BNP PARIBAS YANKEE CERT DEP BNP PARIBAS | .1500 2/03/09 | 25,000,000.00 | .150 100.00 | | 25,000,000.00 | |
| PUR 44212 | 12/31/08 12/31/08 | 0636Q0N5 286889~ | BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS | .1000 2/02/09 | 25,000,000.00 | .100 100.00 | | 25,000,000.00 | |
| PUR 44209 | 12/31/08 12/31/08 | 06416M7A 286889 | BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA | .2500 2/03/09 | 25,000,000.00 | .250 100.00 | | 25,000,000.00 | |
| PUR 43943 | 12/03/08 12/03/08 | 06479EA9 286770 | BANK OF SCOTLAND YANKEE CER RBC CAPITAL (DOMESTIC) | 1.4400 12/31/08 | 30,000,000.00 | 1.440 100.00 | | 30,000,000.00 | |
| PUR | 12/05/08 | 06479EB2 | BANK OF SCOTLAND YANKEE CER | 1.8700 | | 1.870 | | | |

| | | | | | | | | |
|--------------|----------------------|--------------------|--|--------------------|---------------|--------|-------|---------------|
| 43978 | 12/05/08 | 286782 | BGC FINANCIAL | 1/07/09 | 25,000,000.00 | 100.00 | | 25,000,000.00 |
| PUR 44015 | 12/10/08 12/10/08 | 06479EB6 286802 | BANK OF SCOTLAND YANKEE CER BGC FINANCIAL | 1.4200 1/12/09 | 29,000,000.00 | 100.00 | 1.420 | 29,000,000.00 |
| PUR 43942 | 12/03/08 12/03/08 | 13170LAZ 286770 | CALYON YANKEE CERT DEP CALYON NY | 1.5000 12/31/08 | 35,000,000.00 | 100.00 | 1.500 | 35,000,000.00 |
| PUR 43970 | 12/04/08 12/04/08 | 13170LBC 286776 | CALYON YANKEE CERT DEP CALYON NY | 1.3500 12/31/08 | 50,000,000.00 | 100.00 | 1.350 | 50,000,000.00 |
| PUR 44010 | 12/10/08 12/10/08 | 13170LBX 286802 | CALYON YANKEE CERT DEP CALYON NY | .2500 12/26/08 | 21,000,000.00 | 100.00 | .250 | 21,000,000.00 |
| PUR 44094 | 12/18/08 12/18/08 | 16677EHY 286842 | CHEVRON FUNDING CORP IBN CHEVRON USA INC | .1400 1/14/09 | 50,000,000.00 | 100.00 | .140 | 50,000,000.00 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 44103 | 12/18/08 12/18/08 | 16677EJA 286842 | CHEVRON FUNDING CORP IBN CHEVRON USA INC | .1000 1/09/09 | 30,000,000.00 | 100.00 | | 30,000,000.00 | |
| PUR 44108 | 12/19/08 12/19/08 | 16677EJB 286847 | CHEVRON FUNDING CORP IBN CHEVRON USA INC | .1900 1/09/09 | 40,000,000.00 | 100.00 | | 40,000,000.00 | |
| PUR 44115 | 12/19/08 12/19/08 | 16677EJE 286847 | CHEVRON FUNDING CORP IBN CHEVRON USA INC | .1900 1/13/09 | 9,000,000.00 | 100.00 | | 9,000,000.00 | |
| PUR 44089 | 12/17/08 12/17/08 | 17314FAF 286835 | CITIGROUP FUNDING INC IBN CITIGROUP FUNDING | .1500 1/20/09 | 39,000,000.00 | 100.00 | | 39,000,000.00 | |
| PUR 44126 | 12/23/08 12/23/08 | 17314FAF 286861 | CITIGROUP FUNDING INC IBN CITIGROUP/CITIBANK DOMESTIC | .1700 1/23/09 | 75,000,000.00 | 100.00 | | 75,000,000.00 | |
| PUR 44116 | 12/19/08 12/19/08 | 17314FAG 286847 | CITIGROUP FUNDING IBN CITIGROUP FUNDING | .0800 1/22/09 | 31,000,000.00 | 100.00 | | 31,000,000.00 | |
| PUR 44102 | 12/18/08 12/18/08 | 19416EN8 286842 | COLGATE PALMOLIVE CO DISC C WILLIAMS CAPITAL GROUP | .0500 1/08/09 | 50,000,000.00 | 99.997 | | 49,998,541.67 | |
| PUR 43945 | 12/03/08 12/03/08 | 2082M2M8 286770 | CONOCO PHILLIPS DISC C P JP MORGAN | .7000 12/08/08 | 25,000,000.00 | 99.990 | | 24,997,569.45 | |
| PUR 43908 | 12/01/08 12/01/08 | 2082M2MB 286755 | CONOCO PHILLIPS DISC C P JP MORGAN | .7500 12/11/08 | 55,000,000.00 | 99.979 | | 54,988,541.68 | |
| PUR 43911 | 12/01/08 12/01/08 | 2082M2MC 286755 | CONOCO PHILLIPS DISC C P JP MORGAN | .7500 12/12/08 | 20,000,000.00 | 99.977 | | 19,995,416.66 | |
| PUR 43949 | 12/03/08 12/03/08 | 2082M2MC 286770 | CONOCO PHILLIPS DISC C P MERRILL LYNCH (RESEARCH) | .7000 12/12/08 | 33,100,000.00 | 99.983 | | 33,094,207.50 | |
| PUR 43913 | 12/01/08 12/01/08 | 2082M2N5 286755 | CONOCO PHILLIPS DISC C P JP MORGAN | 1.2500 1/05/09 | 8,584,000.00 | 99.878 | | 8,573,568.05 | |
| PUR 43977 | 12/05/08 12/05/08 | 2082M2N5 286782 | CONOCO PHILLIPS DISC C P JP MORGAN | 1.2500 1/05/09 | 30,000,000.00 | 99.892 | | 29,967,708.33 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43965 | 12/04/08 12/04/08 | 2082M2N6 286776 | CONOCO PHILLIPS DISC C P BANK OF AMERICA SECURITIES | 1.2500 1/06/09 | 68,205,000.00 | 99.885 | | 68,126,848.46 | |
| PUR 44026 | 12/11/08 12/11/08 | 2082M2NC 286810 | CONOCO PHILLIPS DISC C P MESIROW FINANCIAL, INC | .3300 1/12/09 | 49,050,000.00 | 99.971 | | 49,035,612.01 | |
| PUR 44033 | 12/11/08 12/11/08 | 2082M2NC 286810 | CONOCO PHILLIPS DISC C P MESIROW FINANCIAL, INC | .3300 1/12/09 | 5,461,000.00 | 99.971 | | 5,459,398.11 | |
| PUR 44064 | 12/15/08 12/15/08 | 2082M2N8 286823 | CONOCO PHILLIPS DISC C P MERRILL LYNCH (RESEARCH) | .3000 1/08/09 | 2,923,000.00 | 99.980 | | 2,922,415.40 | |
| PUR 44096 | 12/18/08 12/18/08 | 24422LNE 286842 | JOHN DEERE CAPITAL CORP DIS BGC FINANCIAL | .5500 1/14/09 | 14,000,000.00 | 99.959 | | 13,994,225.00 | |
| PUR 44090 | 12/18/08 12/18/08 | 24422LNE 286842 | JOHN DEERE CAPITAL CORP DIS MERRILL LYNCH (RESEARCH) | .5500 1/14/09 | 24,000,000.00 | 99.959 | | 23,990,100.00 | |
| PUR 44009 | 12/10/08 12/10/08 | 25154BKU 286802 | DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK | .3000 12/26/08 | 25,000,000.00 | 100.00 | | 25,000,000.00 | |
| PUR 44093 | 12/18/08 12/18/08 | 25154BKZ 286842 | DEUTSCHE BANK AG YANKEE CER DEUTSCHE BANK | .1000 12/31/08 | 50,000,000.00 | 100.00 | | 50,000,000.00 | |

| | | | | | | | | |
|-----------|----------|--------------------|---|------------------|---------------|--------|------|---------------|
| PUR 44110 | 12/19/08 | 3025Q0NM 286847 | FPL FUELS DISC C P TRADITION AISEL SECURITIES | .9500 1/21/09 | 12,500,000.00 | 99.913 | .951 | 12,489,114.58 |
| PUR 44105 | 12/18/08 | 313385AX 286842 | FED HM LN BK CORP DISC NTS GREENWICH CAPITAL MARKETS | .0500 1/22/09 | 23,950,000.00 | 99.995 | .050 | 23,948,835.77 |
| PUR 43969 | 12/04/08 | 313385CQ 286776 | FED HM LN BK CORP DISC NTS GOLDMAN SACHS & COMPANY | .5500 3/04/09 | 43,795,000.00 | 99.863 | .551 | 43,734,781.88 |
| PUR 43981 | 12/05/08 | 313385DC 286782 | FED HM LN BK CORP DISC NTS MORGAN STANLEY | .2500 3/16/09 | 36,000,000.00 | 99.930 | .250 | 35,974,750.00 |
| PUR 43948 | 12/03/08 | 313397DE 286770 | FED HM LN MTG CORP DISC NTS MORGAN STANLEY | .7250 3/18/09 | 96,900,000.00 | 99.789 | .727 | 96,695,096.91 |

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|-----------------|--------------------|--------------------|--|--------------------|----------------|-----------------|------------------------|----------------|--------------|
| PUR 44168 | 12/24/08 | 313589AV 286867 | FEDERAL NATL MTG ASSN DISC BANK OF AMERICA SECURITIES | .1300 1/20/09 | 55,005,000.00 | 99.990 | .130 | 54,999,637.01 | |
| PUR 44028 | 12/11/08 | 31359MEY 286810 | FEDERAL NATL MTG ASSN BENCH JP MORGAN | 6.6250 9/15/09 | 26,950,000.00 | 104.48 | .710 | 28,157,579.91 | |
| PUR 44024 | 12/11/08 | 34108AMH 286810 | FLORIDA POWER & LIGHT DISC BGC FINANCIAL | .1000 12/17/08 | 11,000,000.00 | 99.998 | .100 | 10,999,816.67 | |
| PUR 43946 | 12/03/08 | 36161EDB 286770 | GENERAL ELECTRIC CAP TLPG I GENERAL ELECTRIC CAP/TLGP | .9500 12/31/08 | 40,000,000.00 | 100.00 | .951 | 40,000,000.00 | |
| PUR 43930 | 12/02/08 | 3696E15B 286760 | GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY | 1.1000 12/31/08 | 20,713,000.00 | 100.00 | 1.101 | 20,713,000.00 | |
| PUR 43941 | 12/03/08 | 3696E15E 286770 | GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY | 1.0000 12/31/08 | 40,000,000.00 | 100.00 | 1.001 | 40,000,000.00 | |
| PUR 43968 | 12/04/08 | 3696E15F 286776 | GENERAL ELECTRIC CO I B N GENERAL ELECTRIC COMPANY | .9000 12/24/08 | 37,000,000.00 | 100.00 | .901 | 37,000,000.00 | |
| PUR 44097 | 12/18/08 | 42823JNL 286842 | HEWLETT PACKARD DISC C P MESIROW FINANCIAL, INC | .2700 1/20/09 | 150,000,000.00 | 99.975 | .270 | 149,962,875.00 | |
| PUR 44100 | 12/18/08 | 4497W0MN 286842 | ING (US) FUNDING LLC DISC C BARCLAYS CAPITAL INC | .1200 12/22/08 | 27,645,000.00 | 99.999 | .120 | 27,644,631.41 | |
| PUR 44150 | 12/24/08 | 4662J0MV 286867 | JP MORGAN CHASE & CO DISC C JP MORGAN | .0500 12/29/08 | 120,000,000.00 | 99.999 | .050 | 119,999,166.72 | |
| PUR 43971 | 12/04/08 | 53943YSU 286776 | LLOYDS TSB BANK YANKEE CERT BGC FINANCIAL | 1.7000 1/02/09 | 50,000,000.00 | 100.00 | 1.700 | 50,000,000.00 | |
| PUR 44012 | 12/10/08 | 5915M2N7 286802 | METLIFE DISC C P TOUSSAINT CAPITAL | 1.2400 1/07/09 | 40,000,000.00 | 99.904 | 1.241 | 39,961,422.22 | |
| PUR 44104 | 12/18/08 | 7244P0MP 286842 | PITNEY BOWES INC DISC C P JP MORGAN | .0500 12/23/08 | 11,050,000.00 | 99.999 | .050 | 11,049,923.27 | |

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|-----------------|--------------------|--------------------|--|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 44011 | 12/10/08 | 7426M4N7 286802 | PRIVATE EXPORT FUND CORP DI WILLIAMS CAPITAL GROUP | .7500 1/07/09 | 25,000,000.00 | 99.942 | .750 | 24,985,416.67 | |
| PUR 44207 | 12/31/08 | 7443KQB3 286889 | PRUDENTIAL FUNDING LLC IBN PRUDENTIAL FUNDING INC | .0500 1/02/09 | 50,000,000.00 | 100.00 | .050 | 50,000,000.00 | |
| PUR 43979 | 12/05/08 | 78010GWL 286782 | ROYAL BANK OF SCOTLAND YANK GREENWICH CAPITAL MARKETS | 1.9000 1/02/09 | 25,000,000.00 | 100.00 | 1.900 | 25,000,000.00 | |
| PUR 44014 | 12/10/08 | 78010GWY 286802 | ROYAL BANK OF SCOTLAND YANK GREENWICH CAPITAL MARKETS | 1.2500 1/09/09 | 25,000,000.00 | 100.00 | 1.250 | 25,000,000.00 | |
| PUR 44031 | 12/11/08 | 78010GWZ 286810 | ROYAL BANK OF SCOTLAND YANK GREENWICH CAPITAL MARKETS | .9500 1/13/09 | 25,000,000.00 | 100.00 | .950 | 25,000,000.00 | |
| PUR 44149 | 12/24/08 | 83365RMV 286867 | SOCIETE GENERALE DISC C P BARCLAYS CAPITAL INC | .0900 12/29/08 | 55,000,000.00 | 99.999 | .090 | 54,999,312.50 | |
| PUR 43944 | 12/03/08 | 83365RMX 286770 | SOCIETE GENERALE DISC C P SOCIETE GENERALE INTERNATIO | 1.2800 12/31/08 | 45,000,000.00 | 99.900 | 1.281 | 44,955,200.00 | |
| PUR 44082 | 12/17/08 | 8336P2QW 286835 | SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO | .1800 12/31/08 | 50,000,000.00 | 100.00 | .180 | 50,000,000.00 | |

| | | | | | | | | | |
|--------------|----------------------|--------------------|---|-------------------|----------------|-----------------|--|----------------|--|
| PUR 44095 | 12/18/08 12/18/08 | 87019PC4 286842 | SWEDBANK YANKEE CERT DEP BGC FINANCIAL | .6000 1/16/09 | 31,600,000.00 | .600 100.00 | | 31,600,000.00 | |
| PUR 44196 | 12/29/08 12/29/08 | 87019PC7 286879 | SWEDBANK YANKEE CERT DEP BGC FINANCIAL | .3250 1/23/09 | 35,000,000.00 | .325 100.00 | | 35,000,000.00 | |
| PUR 44195 | 12/29/08 12/29/08 | 87019PC8 286879 | SWEDBANK YANKEE CERT DEP BGC FINANCIAL | .3250 1/22/09 | 13,000,000.00 | .325 100.00 | | 13,000,000.00 | |
| PUR 43996 | 12/09/08 12/09/08 | 89233GN8 286796 | TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP. | 1.6500 1/08/09 | 109,000,000.00 | 1.652 99.863 | | 108,850,125.00 | |
| PUR 44081 | 12/17/08 12/17/08 | 89233GNG 286835 | TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP. | .6000 1/16/09 | 70,000,000.00 | .600 99.950 | | 69,965,000.00 | |

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|---------------------------|----------------------|--------------------|---|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 44109 | 12/19/08 12/19/08 | 89233GNM 286847 | TOYOTA MOTOR CREDIT DISC C TOYOTA MOTOR CR CORP. | .5500 1/21/09 | 96,000,000.00 | .550 99.950 | | 95,951,600.00 | |
| PUR 44106 | 12/18/08 12/19/08 | 89233PM2 286847 | TOYOTA MOTOR CREDIT NOTE TRADITION AISEL SECURITIES | 3.7738 1/23/09 | 10,000,000.00 | 1.100 100.25 | | 10,025,900.00 | |
| PUR 44098 | 12/18/08 12/18/08 | 90328AMW 286842 | USA CAPITAL CORP DISC C P GOLDMAN SACHS & COMPANY | .0400 12/30/08 | 50,000,000.00 | .040 99.999 | | 49,999,333.35 | |
| PUR 43966 | 12/04/08 12/04/08 | 90531CE5 286776 | UNION BK OF CALIFORNIA CERT UNION BANK OF CALIFORNIA | 1.0000 12/31/08 | 45,000,000.00 | 1.000 100.00 | | 45,000,000.00 | |
| PUR 44013 | 12/10/08 12/10/08 | 90531CF5 286802 | UNION BK OF CALIFORNIA CERT UNION BANK OF CALIFORNIA | 1.3800 1/09/09 | 40,000,000.00 | 1.380 100.00 | | 40,000,000.00 | |
| PUR 44099 | 12/18/08 12/18/08 | 90531CH6 286842 | UNION BK OF CALIFORNIA CERT UNION BANK OF CALIFORNIA | .3000 1/14/09 | 35,000,000.00 | .300 100.00 | | 35,000,000.00 | |
| PUR 44211 | 12/31/08 12/31/08 | 90531CJ6 286889 | UNION BK OF CALIFORNIA CERT UNION BANK OF CALIFORNIA | .0500 1/14/09 | 25,000,000.00 | .050 100.00 | | 25,000,000.00 | |
| PUR 44016 | 12/10/08 12/10/08 | 912828HB 286802 | UNITED STATES TREASURY NTS BARCLAYS CAPITAL INC | 4.0000 8/31/09 | 65,000,000.00 | .435 102.56 | | 66,665,842.75 | |
| PUR 44018 | 12/10/08 12/10/08 | 912828HB 286802 | UNITED STATES TREASURY NTS JP MORGAN | 4.0000 8/31/09 | 15,000,000.00 | .435 102.56 | | 15,384,425.25 | |
| PUR 44030 | 12/11/08 12/11/08 | 912828HD 286810 | UNITED STATES TREAS NTS BARCLAYS CAPITAL INC | 4.0000 9/30/09 | 35,000,000.00 | .449 102.84 | | 35,994,062.56 | |
| SUBTOTAL FIXED PURCHASES: | | | | | 3268630000.00 | | | 3272041867.01 | |
| TOTAL FUND PURCHASES: | | | | | 3268630000.00 | | | 3272041867.01 | |

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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 |
|----------------------------------|----------------------|--------------------|--|--------------------|----------------|-----------------|------------------------|----------------|--------------|
| SALES OF FIXED INCOME SECURITIES | | | | | | | | | |
| SALE 42403 | 12/04/08 12/04/08 | 912795J3 286776 | U S TREASURY BILLS JP MORGAN | 1.7670 12/18/08 | 59,010,000.00 | 1.778 100.00 | | 59,009,873.78 | 40,423.48 |
| SALE 42403 | 12/12/08 12/12/08 | 912795J3 286817 | U S TREASURY BILLS BARCLAYS CAPITAL INC | 1.7670 12/18/08 | 17,750,000.00 | 1.778 100.00 | | 17,749,983.73 | 5,211.11 |
| SALE 43073 | 12/08/08 12/08/08 | 912795J6 286789 | U S TREASURY BILLS JP MORGAN | 1.4845 1/08/09 | 30,000,000.00 | 1.491 100.00 | | 29,999,857.92 | 38,207.50 |
| SALE 41976 | 12/08/08 12/08/08 | 912795J7 286789 | U S TREASURY BILLS BANK OF AMERICA SECURITIES | 1.6905 1/15/09 | 24,385,000.00 | 1.703 99.999 | | 24,384,858.43 | 43,371.43 |
| SALE 41976 | 12/08/08 12/08/08 | 912795J7 286789 | U S TREASURY BILLS BANK OF AMERICA SECURITIES | 1.6905 1/15/09 | 95,005,000.00 | 1.703 100.00 | | 95,004,849.58 | 169,378.09 |
| SALE 41984 | 12/08/08 12/08/08 | 912795J7 286789 | U S TREASURY BILLS BANK OF AMERICA SECURITIES | 1.8295 1/15/09 | 75,615,000.00 | 1.845 99.999 | | 75,614,561.01 | 145,584.08 |
| SALE 43406 | 12/15/08 12/15/08 | 912795J8 286823 | U S TREASURY BILLS JP MORGAN | 1.1195 1/22/09 | 37,902,000.00 | 1.123 99.999 | | 37,901,779.96 | 44,568.54 |
| SUBTOTAL FIXED SALES: | | | | | 339,667,000.00 | | | 339,665,764.41 | 486,744.23 |
| TOTAL FUND SALES: | | | | | 339,667,000.00 | | | 339,665,764.41 | 486,744.23 |

END OF REPORT FOR: CASH MANAGEMENT FD

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|-------------------------------------|----------------------|--------------------|--|-------------------|---------------|------------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR 43892 | 12/15/08 12/18/08 | 013817AP 286840 | ALCOA INC. BONDS STIFEL NICOLAUS | 5.7200 2/23/19 | 5,000,000.00 | 10.773 69.195 | | 3,459,750.00 | |
| PUR 43391 | 12/01/08 12/04/08 | 13342BAD 286775 | CAMERON INT'L CORP SR NOTES CREDIT SUISSE SEC (USA) LLC | 7.0000 7/15/38 | 2,000,000.00 | 9.255 77.289 | | 1,545,780.00 | |
| PUR 43391 | 12/01/08 12/04/08 | 13342BAD 286775 | CAMERON INT'L CORP SR NOTES CREDIT SUISSE SEC (USA) LLC | 7.0000 7/15/38 | 8,000,000.00 | 9.352 76.519 | | 6,121,520.00 | |
| PUR 44027 | 12/09/08 12/12/08 | 852060AS 286815 | SPRINT CAPITAL CORP NOTES CITIGROUP FUNDING INC. | 8.3750 3/15/12 | 5,000,000.00 | 20.969 71.250 | | 3,562,500.00 | |
| PUR 44027 | 12/09/08 12/12/08 | 852060AS 286815 | SPRINT CAPITAL CORP NOTES JEFFERIES & COMPANY | 8.3750 3/15/12 | 5,000,000.00 | 20.969 71.250 | | 3,562,500.00 | |
| PUR 44027 | 12/17/08 12/22/08 | 852060AS 286854 | SPRINT CAPITAL CORP NOTES BARCLAYS CAPITAL INC | 8.3750 3/15/12 | 2,500,000.00 | 22.039 69.500 | | 1,737,500.00 | |
| PUR 43912 | 12/01/08 12/04/08 | 852060AT 286775 | SPRINT CAPITAL CORP BARCLAYS CAPITAL INC | 8.7500 3/15/32 | 5,000,000.00 | 16.547 54.000 | | 2,700,000.00 | |
| PUR 43912 | 12/03/08 12/08/08 | 852060AT 286787 | SPRINT CAPITAL CORP BARCLAYS CAPITAL INC | 8.7500 3/15/32 | 2,000,000.00 | 15.569 57.500 | | 1,150,000.00 | |
| PUR 43912 | 12/04/08 12/09/08 | 852060AT 286794 | SPRINT CAPITAL CORP CANTOR FITZGERALD SECURITIE | 8.7500 3/15/32 | 1,000,000.00 | 15.309 58.500 | | 585,000.00 | |
| PUR 43912 | 12/04/08 12/09/08 | 852060AT 286794 | SPRINT CAPITAL CORP CITIGROUP/CITIBANK DOMESTIC | 8.7500 3/15/32 | 2,000,000.00 | 15.309 58.500 | | 1,170,000.00 | |
| SUBTOTAL FIXED PURCHASES: | | | | | 37,500,000.00 | | | 25,594,550.00 | |

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|--------------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF STOCK AND OTHER EQUITIES | | | | | | | | | |
| PUR 32425 | 12/01/08 12/04/08 | 00206R10 422092 | AT&T INC. LABRANCHE/SOFT | | 1,200,000.00 | 27.089 | 60,000.00 | 32,567,040.00 | |
| PUR 32425 | 12/05/08 12/10/08 | 00206R10 422109 | AT&T INC. FORTIS CLEARING AMERICAS LL | | 165,000.00 | 27.405 | 1,650.00 | 4,523,458.50 | |
| PUR 32425 | 12/05/08 12/10/08 | 00206R10 422109 | AT&T INC. PRINCETON SECURITIES GROUP | | 165,000.00 | 27.386 | 1,650.00 | 4,520,290.50 | |
| PUR 10934 | 12/04/08 12/09/08 | 02991220 422105 | AMERICAN TOWER CORP. CL A GRISWOLD COMPANY | | 175,000.00 | 28.438 | 1,750.00 | 4,978,452.50 | |
| PUR 10934 | 12/04/08 12/09/08 | 02991220 422105 | AMERICAN TOWER CORP. CL A ICAP CORPORATES LLC | | 175,000.00 | 28.398 | 1,750.00 | 4,971,470.00 | |
| PUR 38056 | 12/03/08 12/08/08 | 03748R10 422101 | APARTMENT INVEST. & MGMT. C BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 11.493 | 1,000.00 | 575,670.00 | |
| PUR 44047 | 12/12/08 12/17/08 | 06050568 422131 | BANK OF AMERICA CORPORATION GOLDMAN SACHS & COMPANY | | 33,000.00 | 588.60 | | 19,423,800.00 | |
| PUR 41673 | 12/03/08 12/08/08 | 10536820 422101 | BRANDYWINE REALTY TRUST BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 4.278 | 1,000.00 | 214,920.00 | |
| PUR 41673 | 12/04/08 12/09/08 | 10536820 422105 | BRANDYWINE REALTY TRUST RAYMOND JAMES/EXECUTION | | 25,000.00 | 4.702 | 500.00 | 118,042.50 | |
| PUR 35466 | 12/03/08 12/08/08 | 25960P10 422101 | DOUGLAS EMMETT INC RAYMOND JAMES/EXECUTION | | 25,000.00 | 8.952 | 500.00 | 224,310.00 | |
| PUR 35466 | 12/12/08 12/17/08 | 25960P10 422132 | DOUGLAS EMMETT INC RAYMOND JAMES/EXECUTION | | 10,000.00 | 11.818 | 200.00 | 118,384.00 | |
| PUR 12066 | 11/26/08 12/02/08 | 29380T10 422083 | ENTERTAINMENT PROPERTIES TR STURDIVANT/EXECUTION | | 7,000.00 | 23.765 | 140.00 | 166,495.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 12066 | 12/03/08 12/08/08 | 29380T10 422101 | ENTERTAINMENT PROPERTIES TR CL KING (RESEARCH) | | 50,000.00 | 22.709 | 2,000.00 | 1,137,445.00 | |
| PUR 12066 | 12/05/08 12/10/08 | 29380T10 422109 | ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 22.082 | 400.00 | 442,046.00 | |
| PUR 15805 | 12/03/08 12/08/08 | 29454910 422101 | EQUITABLE RESOURCES, INC. MERIDIAN EQUITY PARTNERS | | 170,000.00 | 29.685 | 1,700.00 | 5,048,082.00 | |
| PUR 43888 | 11/25/08 12/01/08 | 29476L10 422079 | EQUITY RESIDENTIAL PROPERTY RAYMOND JAMES/EXECUTION | | 5,000.00 | 29.253 | 100.00 | 146,366.00 | |
| PUR 43888 | 11/25/08 12/01/08 | 29476L10 422079 | EQUITY RESIDENTIAL PROPERTY WILLIAMS CAPITAL GROUP | | 20,000.00 | 30.062 | 400.00 | 601,644.00 | |
| PUR 43888 | 12/03/08 12/08/08 | 29476L10 422101 | EQUITY RESIDENTIAL PROPERTY CL KING (RESEARCH) | | 2,900.00 | 28.750 | 116.00 | 83,491.00 | |
| PUR 43888 | 12/03/08 12/08/08 | 29476L10 422101 | EQUITY RESIDENTIAL PROPERTY RAYMOND JAMES/EXECUTION | | 50,000.00 | 29.309 | 1,000.00 | 1,466,460.00 | |
| PUR 18384 | 12/03/08 12/08/08 | 30161N10 422101 | EXELON CORP. FORTIS CLEARING AMERICAS LL | | 190,000.00 | 54.011 | 1,900.00 | 10,263,990.00 | |
| PUR 44008 | 12/05/08 12/10/08 | 35671D78 422121 | FREEMPORT-MCMORAN COPPER & G JP MORGAN | | 500,000.00 | 32.696 | 25,000.00 | 16,373,000.00 | |
| PUR 44083 | 12/16/08 12/19/08 | 37439310 422140 | GEVITY HR INC INSTINET (PORTAL) | | 35,000.00 | 1.292 | 245.00 | 45,454.50 | |
| PUR 43963 | 12/03/08 12/08/08 | 40414L10 422101 | HCP INC CL KING (RESEARCH) | | 140,000.00 | 18.664 | 5,600.00 | 2,618,546.00 | |
| PUR 43963 | 12/03/08 12/08/08 | 40414L10 422101 | HCP INC LIQUIDNET | | 10,000.00 | 19.005 | 200.00 | 190,250.00 | |
| PUR 43963 | 12/03/08 12/08/08 | 40414L10 422101 | HCP INC STURDIVANT/EXECUTION | | 20,800.00 | 18.054 | 416.00 | 375,930.88 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43963 | 12/08/08 12/11/08 | 40414L10 422113 | HCP INC STURDIVANT/EXECUTION | | 2,000.00 | 22.613 | 40.00 | 45,266.00 | |
| PUR 43963 | 12/09/08 12/12/08 | 40414L10 422117 | HCP INC RAYMOND JAMES/EXECUTION | | 11,000.00 | 23.798 | 220.00 | 261,999.10 | |
| PUR 43963 | 12/09/08 12/12/08 | 40414L10 422117 | HCP INC STURDIVANT/EXECUTION | | 2,200.00 | 24.301 | 44.00 | 53,507.08 | |
| PUR 43963 | 12/12/08 12/17/08 | 40414L10 422132 | HCP INC RAYMOND JAMES/EXECUTION | | 5,000.00 | 21.000 | 100.00 | 105,100.00 | |
| PUR 41661 | 11/25/08 12/01/08 | 42217K10 422079 | HEALTH CARE REIT INC. MAGNA SECURITIES CORP | | 5,000.00 | 37.181 | 100.00 | 186,005.00 | |
| PUR 22455 | 11/26/08 12/02/08 | 44106M10 422083 | HOSPITALITY PROPERTIES TRUS RAYMOND JAMES/EXECUTION | | 15,000.00 | 10.685 | 300.00 | 160,567.50 | |
| PUR 22455 | 12/03/08 12/08/08 | 44106M10 422101 | HOSPITALITY PROPERTIES TRUS BMO CAPITAL MARKETS/EXECUTI | | 75,000.00 | 10.994 | 1,500.00 | 826,050.00 | |
| PUR 22455 | 12/03/08 12/08/08 | 44106M10 422101 | HOSPITALITY PROPERTIES TRUS STURDIVANT/EXECUTION | | 25,000.00 | 10.395 | 500.00 | 260,370.00 | |
| PUR 22455 | 12/11/08 12/16/08 | 44106M10 422127 | HOSPITALITY PROPERTIES TRUS MAGNA SECURITIES CORP | | 50,000.00 | 12.809 | 1,000.00 | 641,450.00 | |
| PUR 44143 | 12/23/08 12/29/08 | 46428765 422162 | ISHARES RUSSELL 2000 INSTINET/SOFT-FACTSET | | 2,100,000.00 | 46.689 | 105,000.00 | 98,151,690.00 | |
| PUR 03736 | 12/03/08 12/08/08 | 49446R10 422101 | KIMCO REALTY CORP. BMO CAPITAL MARKETS/EXECUTI | | 10,000.00 | 13.135 | 200.00 | 131,550.00 | |
| PUR 03736 | 12/12/08 12/17/08 | 49446R10 422132 | KIMCO REALTY CORP. RAYMOND JAMES/EXECUTION | | 10,000.00 | 15.027 | 200.00 | 150,473.00 | |
| PUR 43962 | 12/03/08 12/08/08 | 51794210 422101 | LASALLE HOTEL ICAP CORPORATES LLC | | 100,000.00 | 9.131 | 1,000.00 | 914,110.00 | |

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|------------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43962 | 12/09/08 12/12/08 | 51794210 422117 | LASALLE HOTEL RAYMOND JAMES/EXECUTION | | 25,000.00 | 9.474 | 500.00 | 237,352.50 | |
| PUR 38055 | 12/10/08 12/15/08 | 55438210 422122 | MACERICH CO. (THE) RAYMOND JAMES/EXECUTION | | 25,000.00 | 13.430 | 500.00 | 336,255.00 | |
| PUR 43336 | 12/03/08 12/08/08 | 55448910 422101 | MACK CALI REALTY CORP BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 17.501 | 1,000.00 | 876,055.00 | |
| PUR 43336 | 12/16/08 12/19/08 | 55448910 422140 | MACK CALI REALTY CORP RAYMOND JAMES/EXECUTION | | 10,000.00 | 20.058 | 200.00 | 200,779.00 | |
| PUR 38184 | 12/03/08 12/08/08 | 59522J10 422101 | MID-AMERICA APARTMENT COMM. BMO CAPITAL MARKETS/EXECUTI | | 25,000.00 | 34.397 | 500.00 | 860,412.50 | |
| PUR 44144 | 12/23/08 12/29/08 | 59563510 422162 | MIDCAP SPDR TRUST SERIES 1 INSTINET/SOFT-FACTSET | | 550,000.00 | 91.928 | 27,500.00 | 50,587,900.00 | |
| PUR 44046 | 12/12/08 12/17/08 | 62853020 422131 | MYLAN LABS GOLDMAN SACHS & COMPANY | | 32,500.00 | 601.02 | | 19,533,312.50 | |
| PUR 40627 | 11/26/08 12/02/08 | 63741710 422083 | NATIONAL RETAIL PROPERTIES RAYMOND JAMES/EXECUTION | | 23,262.00 | 12.983 | 465.24 | 302,466.48 | |
| PUR 40627 | 12/01/08 12/04/08 | 63741710 422092 | NATIONAL RETAIL PROPERTIES RAYMOND JAMES/EXECUTION | | 1,738.00 | 12.500 | 34.76 | 21,759.76 | |
| PUR 40627 | 12/03/08 12/08/08 | 63741710 422101 | NATIONAL RETAIL PROPERTIES RAYMOND JAMES/EXECUTION | | 135,000.00 | 12.511 | 2,700.00 | 1,691,698.50 | |
| PUR 22814 | 12/01/08 12/04/08 | 65122910 422092 | NEWELL RUBBERMAID INC MAGNA SECURITIES CORP | | 25,000.00 | 12.229 | 500.00 | 306,230.00 | |
| PUR 22814 | 12/01/08 12/04/08 | 65122910 422092 | NEWELL RUBBERMAID INC MAGNA SECURITIES CORP | | 12,500.00 | 12.967 | 250.00 | 162,333.75 | |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 37,500.00 | 12.475 | 750.00 | 468,563.75 | |

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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 22814 | 12/03/08 12/08/08 | 65122910 422101 | NEWELL RUBBERMAID INC CL KING (RESEARCH) | | 11,312.00 | 12.500 | 452.48 | 141,852.48 | |
| PUR 22814 | 12/03/08 12/08/08 | 65122910 422101 | NEWELL RUBBERMAID INC WILLIAMS CAPITAL GROUP | | 125,000.00 | 12.877 | 2,500.00 | 1,612,162.50 | |
| PUR 22814 | 12/04/08 12/09/08 | 65122910 422105 | NEWELL RUBBERMAID INC CL KING (RESEARCH) | | 18,688.00 | 12.500 | 747.52 | 234,347.52 | |
| PUR 22814 | 12/05/08 12/10/08 | 65122910 422109 | NEWELL RUBBERMAID INC CL KING (RESEARCH) | | 20,000.00 | 12.474 | 800.00 | 250,288.00 | |
| PUR 22814 | 12/05/08 12/10/08 | 65122910 422109 | NEWELL RUBBERMAID INC CL KING (RESEARCH) | | 24,100.00 | 12.373 | 964.00 | 299,150.89 | |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 44,100.00 | 12.419 | 1,764.00 | 549,438.89 | |
| PUR 22814 | 12/08/08 12/11/08 | 65122910 422113 | NEWELL RUBBERMAID INC CL KING (RESEARCH) | | 30,900.00 | 13.018 | 1,236.00 | 403,486.02 | |
| PUR 22814 | 12/09/08 12/12/08 | 65122910 422117 | NEWELL RUBBERMAID INC CL KING (RESEARCH) | | 45,000.00 | 13.012 | 1,800.00 | 587,322.00 | |
| PUR 42921 | 11/26/08 12/02/08 | 65410610 422083 | NIKE INC B HILL, THOMPSON, MAGID & CO. | | 37,000.00 | 48.986 | 740.00 | 1,813,207.20 | |
| PUR 42921 | 12/16/08 12/19/08 | 65410610 422140 | NIKE INC B RAYMOND JAMES/EXECUTION | | 40,000.00 | 48.121 | 800.00 | 1,925,632.00 | |
| PUR 44045 | 12/12/08 12/17/08 | 744320AJ 422131 | PRUDENTIAL FINANCIAL MORGAN STANLEY | | 26,700,000.00 | .938 | 543.27 | 25,031,793.27 | |
| PUR 13584 | 12/03/08 12/08/08 | 74457310 422101 | PUBLIC SVC ENTERPRISE GROUP GRISWOLD COMPANY | | 175,000.00 | 30.101 | 1,750.00 | 5,269,477.50 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 39388 | 12/03/08 12/08/08 | 75610910 422101 | REALTY INCOME CORP. CL KING (RESEARCH) | | 50,000.00 | 18.279 | 2,000.00 | 915,960.00 | |
| PUR 43964 | 12/03/08 12/08/08 | 78440X10 422101 | SL GREEN REALTY RAYMOND JAMES/EXECUTION | | 33,677.00 | 17.488 | 673.54 | 589,630.39 | |
| PUR 43964 | 12/09/08 12/12/08 | 78440X10 422117 | SL GREEN REALTY RAYMOND JAMES/EXECUTION | | 16,323.00 | 26.237 | 326.46 | 428,584.85 | |
| PUR 43964 | 12/11/08 12/16/08 | 78440X10 422127 | SL GREEN REALTY WILLIAMS CAPITAL GROUP | | 30,000.00 | 21.517 | 600.00 | 646,113.00 | |
| PUR 43960 | 12/03/08 12/08/08 | 78462F10 422101 | SPDR TRUST SERIES 1 INSTINET/SOFT-FACTSET | | 1,000,000.00 | 85.288 | 50,000.00 | 85,337,900.00 | |
| PUR 44019 | 12/10/08 12/15/08 | 80660570 422126 | SCHERING PLOUGH CORP MORGAN STANLEY | | 132,000.00 | 151.80 | | 20,037,600.00 | |
| PUR 43873 | 11/25/08 12/01/08 | 85891210 422079 | STERICYCLE INC INSTINET (PORTAL) | | 75,146.00 | 57.356 | 526.02 | 4,310,569.94 | |
| PUR 43873 | 11/25/08 12/01/08 | 85891210 422079 | STERICYCLE INC MAGNA SECURITIES (OTC) | | 40,000.00 | 56.868 | 600.00 | 2,275,336.00 | |
| PUR 43873 | 11/25/08 12/01/08 | 85891210 422079 | STERICYCLE INC PIPELINE TRADING SYSTEMS LL | | 45,900.00 | 57.202 | 918.00 | 2,626,466.85 | |
| PUR 26103 | 12/10/08 12/15/08 | 88731710 422122 | TIME WARNER INC. LABRANCHE/SOFT | | 400,000.00 | 10.035 | 20,000.00 | 4,033,880.00 | |
| PUR 44048 | 12/12/08 12/17/08 | 929043AC 422131 | VORNADO REALTY JP MORGAN | | 28,500,000.00 | .847 | 190,197.92 | 24,339,102.92 | |
| PUR 42783 | 12/03/08 12/08/08 | 92930Y10 422101 | W.P. CAREY & CO. LLC CL KING (RESEARCH) | | 30,000.00 | 22.610 | 1,200.00 | 679,488.00 | |
| PUR 42783 | 12/04/08 12/09/08 | 92930Y10 422105 | W.P. CAREY & CO. LLC CL KING (RESEARCH) | | 20,000.00 | 22.951 | 800.00 | 459,826.00 | |

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|---------------------------|----------------------|--------------------|---|-------------------|----------------|-----------------|--------------------------|----------------|--------------|
| PUR 43803 | 12/17/08 12/22/08 | 94106L10 422144 | WASTE MANAGEMENT INC FORTIS CLEARING AMERICAS LL | | 200,000.00 | 31.542 | 2,000.00 | 6,310,440.00 | |
| PUR 43803 | 12/17/08 12/22/08 | 94106L10 422144 | WASTE MANAGEMENT INC MERIDIAN EQUITY PARTNERS | | 200,000.00 | 31.318 | 2,000.00 | 6,265,580.00 | |
| PUR 02222 | 12/03/08 12/08/08 | 96945710 422101 | WILLIAMS COS INC. BMO CAPITAL MARKETS/EXECUTI | | 100,000.00 | 13.577 | 2,000.00 | 1,359,690.00 | |
| PUR 02222 | 12/03/08 12/08/08 | 96945710 422101 | WILLIAMS COS INC. RAYMOND JAMES/EXECUTION | | 100,000.00 | 14.267 | 2,000.00 | 1,428,700.00 | |
| PUR 02222 | 12/03/08 12/08/08 | 96945710 422101 | WILLIAMS COS INC. WILLIAMS CAPITAL GROUP | | 100,000.00 | 14.047 | 2,000.00 | 1,406,680.00 | |
| PUR 17863 | 12/03/08 12/08/08 | 98389B10 422101 | XCEL ENERGY INC. ICAP CORPORATES LLC | | 280,000.00 | 17.935 | 2,800.00 | 5,024,712.00 | |
| SUBTOTAL STOCK PURCHASES: | | | | | 65,198,946.00 | | 190,741.19 355,805.02 | 494,244,710.38 | |
| TOTAL FUND PURCHASES: | | | | | 102,698,946.00 | | 190,741.19 355,805.02 | 519,839,260.38 | |

SALES OF STOCK AND OTHER EQUITIES

| | | | | | | | | | |
|---------------|----------------------|--------------------|---|--|------------|--------|--------------------|--------------|--------------|
| SALE 34835 | 11/25/08 12/01/08 | 00786510 422080 | AEROPOSTALE, INC. STURDIVANT/EXECUTION | | 20,000.00 | 14.055 | 1.58 400.00 | 280,696.42 | -22,427.23 |
| SALE 01493 | 12/10/08 12/15/08 | 02000210 422123 | ALLSTATE CORP. (THE) FORTIS CLEARING AMERICAS LL | | 200,000.00 | 26.520 | 29.70 2,000.00 | 5,302,030.30 | 928,385.16 |
| SALE 5736 | 12/10/08 12/15/08 | 02581610 422123 | AMERICAN EXPRESS CO. CAPIS/SOFT | | 200,000.00 | 21.317 | 23.88 10,000.00 | 4,253,276.12 | 1,594,450.96 |
| SALE 08785 | 12/12/08 12/17/08 | 03783310 422133 | APPLE INC. KEYBANC CAPITAL MKTS INC | | 10,000.00 | 98.329 | 5.51 150.00 | 983,132.49 | 504,246.05 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 08785 | 12/15/08 12/18/08 | 03783310 422137 | APPLE INC. MERRIMAN/OTC | | 20,000.00 | 93.819 | 10.51 300.00 | 1,876,071.49 | 918,298.60 |
| SALE 18653 | 12/01/08 12/02/08 | 03814910 422096 | APPLIED BIOSYSTEMS GROUP TENDERED | | 260,000.00 | 18.660 | | 4,851,524.86 | -2,520,553.56 |
| SALE 35062 | 11/25/08 12/01/08 | 05377410 422080 | AVIS BUDGET GROUP INC. INSTINET (PORTAL) | | 150,027.00 | .463 | .39 750.14 | 68,786.98 | -2,634,312.04 |
| SALE 13225 | 12/12/08 12/17/08 | 06050510 422133 | BANK OF AMERICA CORP. GOLDMAN SACHS & COMPANY | | 1,333,500.00 | 14.510 | 108.36 53,340.00 | 19,295,636.64 | -7,586,424.77 |
| SALE 37689 | 12/10/08 12/15/08 | 06405810 422123 | BANK OF NEW YORK MELLON COR LABRANCHE/SOFT | | 123,200.00 | 28.392 | 19.59 6,160.00 | 3,491,653.21 | 1,268,120.78 |
| SALE 32348 | 12/24/08 12/26/08 | 06830610 422096 | BARR PHARMACEUTICALS, INC. TENDERED | | 90,000.00 | 39.900 | | 3,591,000.00 | 604,561.11 |
| SALE 14964 | 12/16/08 12/19/08 | 08651610 422141 | BEST BUY CO INC. MERIDIAN EQUITY PARTNERS | | 85,000.00 | 27.039 | 12.88 850.00 | 2,297,477.62 | -422,887.04 |
| SALE 10585 | 12/05/08 12/10/08 | 11132010 422110 | BROADCOM CORP. KEYBANC CAPITAL MKTS INC | | 100,000.00 | 14.151 | 7.93 1,500.00 | 1,413,592.07 | -366,134.17 |
| SALE 18420 | 12/10/08 12/15/08 | 17123210 422123 | CHUBB CORP. (THE) ICAP CORPORATES LLC | | 100,000.00 | 47.917 | 26.84 1,000.00 | 4,790,693.16 | 2,970,475.98 |
| SALE 11483 | 12/10/08 12/15/08 | 17296710 422123 | CITIGROUP INC. INSTINET/SOFT-FACTSET | | 1,041,601.00 | 8.247 | 48.11 52,080.05 | 8,537,434.49 | -8,667,917.71 |
| SALE 40872 | 12/01/08 12/04/08 | 18905410 422093 | CLOROX CO. (THE) HILL, THOMPSON, MAGID & CO. | | 5,000.00 | 59.000 | 1.66 100.00 | 294,898.34 | 19,782.34 |
| SALE 40172 | 12/09/08 12/12/08 | 19238U10 422118 | COGDELL SPENCER INC. RAYMOND JAMES/EXECUTION | | 35,000.00 | 8.537 | 1.68 700.00 | 298,096.82 | -245,239.92 |
| SALE 35758 | 11/25/08 12/01/08 | 23426410 422080 | DAKTRONICS INC. INSTINET (PORTAL) | | 5,000.00 | 7.778 | .22 35.00 | 38,855.28 | -129,661.74 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 35758 | 11/25/08 12/01/08 | 23426410 422080 | DAKTRONICS INC. LABRANCHE/OTC | | 10,000.00 | 7.693 | .44 150.00 | 76,781.56 | -260,252.48 |
| SALE 35758 | 11/25/08 12/01/08 | 23426410 422080 | DAKTRONICS INC. PIPELINE TRADING SYSTEMS LL | | 5,000.00 | 7.770 | .22 100.00 | 38,749.28 | -129,767.74 |
| SALE 40367 | 11/26/08 12/02/08 | 25674610 422084 | DOLLAR TREE INC MERRIMAN/OTC | | 37,000.00 | 40.898 | 8.48 555.00 | 1,512,677.32 | 395,295.50 |
| SALE 41735 | 11/26/08 12/02/08 | 28660G10 422084 | ELIZABETH ARDEN INC. INSTINET (PORTAL) | | 35,000.00 | 13.001 | 2.55 245.00 | 454,773.45 | -98,342.30 |
| SALE 41735 | 11/26/08 12/02/08 | 28660G10 422084 | ELIZABETH ARDEN INC. LABRANCHE/OTC | | 10,000.00 | 13.001 | .73 150.00 | 129,862.27 | -28,170.80 |
| SALE 41735 | 11/26/08 12/02/08 | 28660G10 422084 | ELIZABETH ARDEN INC. LIQUIDNET | | 5,000.00 | 13.015 | .37 100.00 | 64,974.63 | -14,041.91 |
| SALE 25827 | 12/05/08 12/10/08 | 31561610 422110 | F5 NETWORKS INC. KEYBANC CAPITAL MKTS INC | | 50,000.00 | 21.620 | 6.06 750.00 | 1,080,263.94 | 2,392.29 |
| SALE 21828 | 12/23/08 12/24/08 | 35063R10 422096 | FOUNDRY NETWORKS, INC. TENDERED | | 240,000.00 | 16.500 | | 3,960,000.00 | 774,332.93 |
| SALE 22768 | 12/04/08 12/09/08 | 36238G10 422106 | GSI COMMERCE INC. KEYBANC CAPITAL MKTS INC | | 20,000.00 | 7.322 | .83 300.00 | 146,141.17 | -80,758.49 |
| SALE 14405 | 12/17/08 12/22/08 | 36960410 422145 | GENERAL ELECTRIC CO. CASTLE OAK SECURITIES | | 175,000.00 | 17.711 | 17.36 2,625.00 | 3,096,800.14 | 96,706.20 |
| SALE 14405 | 12/17/08 12/22/08 | 36960410 422145 | GENERAL ELECTRIC CO. JACKSON SECS | | 175,000.00 | 17.382 | 17.04 2,625.00 | 3,039,137.96 | 39,044.02 |
| SALE 14405 | 12/17/08 12/22/08 | 36960410 422145 | GENERAL ELECTRIC CO. SANDGRAIN SECURITIES | | 175,000.00 | 17.600 | 17.25 2,625.00 | 3,077,305.25 | 77,211.31 |
| SALE 14405 | 12/17/08 12/22/08 | 36960410 422145 | GENERAL ELECTRIC CO. TOUSSAINT CAPITAL | | 175,000.00 | 17.337 | 17.00 2,625.00 | 3,031,368.00 | 31,274.06 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 13025 | 12/10/08 12/15/08 | 38141G10 422123 | GOLDMAN SACHS GROUP INC GRISWOLD COMPANY | | 70,000.00 | 70.899 | 27.80 700.00 | 4,962,230.20 | -616,081.50 |
| SALE 19713 | 12/30/08 12/31/08 | 39788810 422096 | GREY WOLF, INC. TENDERED | | 400,000.00 | 5.390 | | 2,155,915.68 | 430,787.65 |
| SALE 19975 | 12/11/08 12/16/08 | 44107P10 422128 | HOST MARRIOTT CORP. GRISWOLD COMPANY | | 100,000.00 | 6.957 | 3.90 1,000.00 | 694,706.10 | -539,408.34 |
| SALE 19975 | 12/16/08 12/19/08 | 44107P10 422141 | HOST MARRIOTT CORP. FORTIS CLEARING AMERICAS LL | | 100,000.00 | 6.972 | 3.90 1,000.00 | 696,236.10 | -537,878.34 |
| SALE 14861 | 12/05/08 12/10/08 | 45814010 422110 | INTEL CORP. INSTINET/SOFT-FACTSET | | 500,000.00 | 12.491 | 34.98 25,000.00 | 6,220,515.02 | -956,664.06 |
| SALE 14861 | 12/05/08 12/10/08 | 45814010 422110 | INTEL CORP. LABRANCHE/OTC | | 500,000.00 | 12.445 | 34.85 7,500.00 | 6,215,065.15 | -962,113.93 |
| SALE 19046 | 12/10/08 12/15/08 | 46625H10 422123 | J.P. MORGAN CHASE & CO. LABRANCHE/SOFT | | 400,000.00 | 33.992 | 76.15 20,000.00 | 13,576,763.85 | 5,300,932.25 |
| SALE 34259 | 12/05/08 12/10/08 | 51509810 422110 | LANDSTAR SYSTEM, INC. ITG INC. | | 25,000.00 | 28.561 | 4.00 375.00 | 713,648.50 | -399,574.59 |
| SALE 34259 | 12/05/08 12/10/08 | 51509810 422110 | LANDSTAR SYSTEM, INC. ITT (CHANNEL) | | 25,000.00 | 28.764 | 4.03 375.00 | 718,718.47 | -394,504.62 |
| SALE 34259 | 12/05/08 12/10/08 | 51509810 422110 | LANDSTAR SYSTEM, INC. LIQUIDNET | | 10,500.00 | 28.645 | 1.69 210.00 | 300,560.81 | -166,992.89 |
| SALE 34259 | 12/05/08 12/10/08 | 51509810 422110 | LANDSTAR SYSTEM, INC. MERRIMAN/OTC | | 139,500.00 | 28.630 | 22.37 2,092.50 | 3,991,784.08 | -2,220,000.74 |
| SALE 34259 | 12/05/08 12/10/08 | 51509810 422110 | LANDSTAR SYSTEM, INC. PIPELINE TRADING SYSTEMS LL | | 100,000.00 | 28.513 | 15.97 2,000.00 | 2,849,274.03 | -1,603,618.31 |
| SALE 34259 | 12/17/08 12/22/08 | 51509810 422145 | LANDSTAR SYSTEM, INC. KEYBANC CAPITAL MKTS INC | | 9,767.00 | 34.553 | 1.89 146.51 | 337,331.73 | -97,582.26 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 31166 | 12/01/08 12/04/08 | 53222Q10 422093 | LIFETIME BRANDS INC. INSTINET (PORTAL) | | 2,397.00 | 3.614 | .05 16.78 | 8,646.17 | -38,124.23 |
| SALE 31166 | 12/01/08 12/04/08 | 53222Q10 422093 | LIFETIME BRANDS INC. MAGNA SECURITIES (OTC) | | 12,800.00 | 3.505 | .26 192.00 | 44,671.74 | -205,082.57 |
| SALE 31166 | 12/01/08 12/04/08 | 53222Q10 422093 | LIFETIME BRANDS INC. PIPELINE TRADING SYSTEMS LL | | 1,100.00 | 3.576 | .03 22.00 | 3,911.35 | -17,551.91 |
| SALE 31166 | 12/02/08 12/05/08 | 53222Q10 422098 | LIFETIME BRANDS INC. MAGNA SECURITIES (OTC) | | 20,603.00 | 3.185 | .37 309.05 | 65,309.07 | -336,697.80 |
| SALE 31166 | 12/02/08 12/05/08 | 53222Q10 422098 | LIFETIME BRANDS INC. PIPELINE TRADING SYSTEMS LL | | 100.00 | 3.550 | .01 2.00 | 352.99 | -1,598.22 |
| SALE 31166 | 12/03/08 12/08/08 | 53222Q10 422102 | LIFETIME BRANDS INC. MAGNA SECURITIES (OTC) | | 13,000.00 | 3.214 | .24 195.00 | 41,586.76 | -212,069.96 |
| SALE 22268 | 12/10/08 12/15/08 | 59156R10 422123 | METLIFE, INC. BNY CONVERGEEEX EXEC SOLUTIO | | 300,000.00 | 31.399 | 52.75 15,000.00 | 9,404,557.25 | -755,583.60 |
| SALE 17158 | 12/12/08 12/17/08 | 62853010 422133 | MYLAN LABORATORIES INC. GOLDMAN SACHS & COMPANY | | 2,085,000.00 | 9.410 | 109.88 83,400.00 | 19,536,340.12 | -9,309,850.75 |
| SALE 29698 | 12/10/08 12/15/08 | 65248E10 422123 | NEWS CORP. CL A BNY CONVERGEEEX EXEC SOLUTIO | | 500,000.00 | 8.481 | 23.75 25,000.00 | 4,215,276.25 | -5,300,795.19 |
| SALE 31045 | 12/04/08 12/09/08 | 67958010 422106 | OLD DOMINION FREIGHT LINE, INSTINET (PORTAL) | | 100,000.00 | 23.281 | 13.04 700.00 | 2,327,366.96 | -542,665.47 |
| SALE 31045 | 12/04/08 12/09/08 | 67958010 422106 | OLD DOMINION FREIGHT LINE, LABRANCHE/OTC | | 100,000.00 | 22.738 | 12.74 1,500.00 | 2,272,257.26 | -597,775.17 |
| SALE 31045 | 12/04/08 12/09/08 | 67958010 422106 | OLD DOMINION FREIGHT LINE, PIPELINE TRADING SYSTEMS LL | | 50,700.00 | 23.080 | 6.56 1,014.00 | 1,169,110.09 | -285,996.35 |
| SALE 31045 | 12/05/08 12/10/08 | 67958010 422110 | OLD DOMINION FREIGHT LINE, LABRANCHE/OTC | | 49,300.00 | 20.611 | 5.70 739.50 | 1,015,377.10 | -399,548.89 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|----------------|
| SALE 31045 | 12/05/08 12/10/08 | 67958010 422110 | OLD DOMINION FREIGHT LINE, PIPELINE TRADING SYSTEMS LL | | 100,000.00 | 20.537 | 11.51 2,000.00 | 2,051,728.49 | -818,303.94 |
| SALE 31045 | 12/17/08 12/22/08 | 67958010 422145 | OLD DOMINION FREIGHT LINE, INSTINET (PORTAL) | | 40,000.00 | 23.929 | 5.37 280.00 | 956,878.63 | -191,134.34 |
| SALE 31045 | 12/17/08 12/22/08 | 67958010 422145 | OLD DOMINION FREIGHT LINE, ITT (CHANNEL) | | 20,000.00 | 23.790 | 2.67 300.00 | 475,487.33 | -98,519.16 |
| SALE 31045 | 12/17/08 12/22/08 | 67958010 422145 | OLD DOMINION FREIGHT LINE, PIPELINE TRADING SYSTEMS LL | | 20,000.00 | 23.807 | 2.67 400.00 | 475,741.33 | -98,265.16 |
| SALE 21988 | 12/01/08 12/02/08 | 71752810 422096 | PHILADLEPHIA CONS. HLDG. CO TENDERED | | 210,000.00 | 61.500 | | 12,915,000.00 | 10,190,213.76 |
| SALE 22603 | 12/10/08 12/15/08 | 74432010 422123 | PRUDENTIAL FINANCIAL INC. CAPIS/SOFT | | 350,000.00 | 28.283 | 55.44 17,500.00 | 9,881,599.56 | -2,878,592.01 |
| SALE 22603 | 12/12/08 12/17/08 | 74432010 422133 | PRUDENTIAL FINANCIAL INC. MORGAN STANLEY | | 1,080,098.00 | 25.799 | 156.05 | 27,865,184.24 | -11,512,694.04 |
| SALE 04802 | 12/04/08 12/09/08 | 74586710 422106 | PULTE HOMES, INC. RAYMOND JAMES/EXECUTION | | 25,000.00 | 11.987 | 1.68 500.00 | 299,183.32 | -55,469.60 |
| SALE 03288 | 12/05/08 12/10/08 | 74752510 422110 | QUALCOMM INC. KEYBANC CAPITAL MKTS INC | | 150,000.00 | 29.457 | 24.75 2,250.00 | 4,416,245.25 | 785,926.06 |
| SALE 34988 | 12/17/08 12/18/08 | 74834T10 422096 | QUEST SOFTWARE, INC. TENDERED | | 146,195.00 | 12.500 | | 1,827,437.50 | -447,515.06 |
| SALE 14257 | 12/16/08 12/19/08 | 74936040 422141 | RCM TECHNOLOGIES, INC. INSTINET (PORTAL) | | 26,750.00 | .952 | .15 133.75 | 25,318.73 | -252,622.08 |
| SALE 14257 | 12/17/08 12/22/08 | 74936040 422145 | RCM TECHNOLOGIES, INC. INSTINET (PORTAL) | | 18,250.00 | .969 | .10 91.25 | 17,592.90 | -172,030.27 |
| SALE 43960 | 12/10/08 12/15/08 | 78462F10 422123 | SPDR TRUST SERIES 1 INSTINET (PORTAL) | | 200,000.00 | 90.080 | 100.89 1,400.00 | 18,014,539.11 | 946,959.11 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 43960 | 12/23/08 12/29/08 | 78462F10 422163 | SPDR TRUST SERIES 1 INSTINET/SOFT-FACTSET | | 800,000.00 | 86.706 | 388.45 40,000.00 | 69,324,251.55 | 1,053,931.55 |
| SALE 14412 | 12/10/08 12/15/08 | 80660510 422123 | SCHERING-PLOUGH CORP. MORGAN STANLEY | | 1,290,000.00 | 15.523 | 112.14 | 20,024,557.86 | -5,759,814.85 |
| SALE 36645 | 12/10/08 12/15/08 | 89417E10 422123 | TRAVELERS COMPANIES, INC. (BNY CONVERGEE X EXEC SOLUTIO | | 250,000.00 | 40.544 | 56.77 12,500.00 | 10,123,318.23 | 1,443,973.20 |
| SALE 19365 | 12/10/08 12/15/08 | 90297330 422123 | US BANCORP CAPIS/SOFT | | 500,000.00 | 27.425 | 76.79 25,000.00 | 13,687,423.21 | 3,465,869.06 |
| SALE 43009 | 12/01/08 12/04/08 | 90781810 422093 | UNION PACIFIC CORP. CAPIS/SOFT | | 200,000.00 | 47.254 | 52.93 10,000.00 | 9,440,807.07 | -2,688,617.41 |
| SALE 43009 | 12/01/08 12/04/08 | 90781810 422093 | UNION PACIFIC CORP. LIQUIDNET | | 100,000.00 | 47.160 | 26.41 2,000.00 | 4,713,973.59 | -1,350,738.65 |
| SALE 43009 | 12/02/08 12/05/08 | 90781810 422098 | UNION PACIFIC CORP. CAPIS/SOFT | | 200,000.00 | 47.584 | 53.30 10,000.00 | 9,506,826.70 | -2,622,597.77 |
| SALE 11291 | 12/11/08 12/16/08 | 91879Q10 422128 | VAIL RESORTS INC. WILLIAMS CAPITAL GROUP | | 30,000.00 | 20.204 | 3.40 600.00 | 605,522.60 | 50,416.08 |
| SALE 43273 | 12/01/08 12/04/08 | 92343V10 422093 | VERIZON COMMUNICATIONS INC CAPIS/SOFT | | 250,000.00 | 30.885 | 43.24 12,500.00 | 7,708,606.76 | 540,711.74 |
| SALE 43273 | 12/01/08 12/04/08 | 92343V10 422093 | VERIZON COMMUNICATIONS INC GRISWOLD COMPANY | | 100,000.00 | 31.325 | 17.55 1,000.00 | 3,131,492.45 | 264,334.44 |
| SALE 27406 | 12/12/08 12/17/08 | 92904210 422133 | VORNADO REALTY TRUST JP MORGAN | | 300,000.00 | 53.600 | 90.05 | 16,079,909.95 | -4,647,401.32 |
| SALE 11603 | 12/10/08 12/15/08 | 94974610 422123 | WELLS FARGO & CO. LABRANCHE/SOFT | | 500,000.00 | 29.026 | 81.28 25,000.00 | 14,487,718.72 | 7,904,830.59 |
| SALE 11603 | 12/15/08 12/18/08 | 94974610 422137 | WELLS FARGO & CO. ICAP CORPORATES LLC | | 200,000.00 | 25.955 | 29.07 2,000.00 | 5,189,010.93 | 2,555,855.68 |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|

| INVNT# | DELIVERY | DOCUMENT | BROKER/SERVICER OF RECORD | MATURITY | PAR-OR-SHARES | PRICE | COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------------|----------------------|--------------------|------------------------------------|----------|---------------|--------|------------------------|----------------|----------------|
| SALE 43132 | 12/16/08 12/17/08 | 95058710 422096 | WENDYS ARBYS GROUP INC TENDERED | | 20,495.00 | 4.150 | | 85,054.25 | -89,426.14 |
| SALE 41799 | 12/10/08 12/15/08 | H0023R10 422123 | ACE LIMITED ICAP CORPORATES LLC | | 100,000.00 | 48.123 | 26.95 1,000.00 | 4,811,273.05 | 1,272,194.58 |
| SUBTOTAL STOCK SALES: | | | | | 17,731,883.00 | | 2,263.69 497,159.53 | 433,052,887.40 | -36,956,880.35 |
| TOTAL FUND SALES: | | | | | 17,731,883.00 | | 2,263.69 497,159.53 | 433,052,887.40 | -36,956,880.35 |

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|-------------------------------------|----------------------|--------------------|--|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR 43982 | 12/05/08 12/10/08 | 023551AF 286801 | HESS CORP NOTES BARCLAYS CAPITAL INC | 7.8750 10/01/29 | 10,000,000.00 | 8.796 91.255 | | 9,125,500.00 | |
| PUR 43982 | 12/23/08 12/29/08 | 023551AF 286878 | HESS CORP NOTES CREDIT SUISSE SEC (USA) LLC | 7.8750 10/01/29 | 4,000,000.00 | 8.069 98.042 | | 3,921,680.00 | |
| PUR 44022 | 12/08/08 12/11/08 | 023551AM 286809 | AMERADA HESS CORP BARCLAYS CAPITAL INC | 7.1250 3/15/33 | 10,000,000.00 | 8.905 82.406 | | 8,240,600.00 | |
| PUR 44152 | 12/23/08 12/29/08 | 039483AM 286878 | ARCHER DANIELS MIDLAND CO STIFEL NICOLAUS | 7.5000 3/15/27 | 11,000,000.00 | 6.524 110.29 | | 12,132,780.00 | |
| PUR 31605 | 12/23/08 12/29/08 | 040555CH 286878 | ARIZONA PUBLIC SERVICE CO B FTN Financial Securities | 5.5000 9/01/35 | 15,000,000.00 | 9.375 62.242 | | 9,336,300.00 | |
| PUR 31605 | 12/24/08 12/30/08 | 040555CH 286884 | ARIZONA PUBLIC SERVICE CO B FTN Financial Securities | 5.5000 9/01/35 | 4,000,000.00 | 9.375 62.243 | | 2,489,720.00 | |
| PUR 43958 | 12/02/08 12/05/08 | 111021AE 286781 | BRITISH TELECOMMUNICATIONS CANTOR FITZGERALD SECURITIE | 9.1250 12/15/30 | 30,000,000.00 | 9.683 94.949 | | 28,484,700.00 | |
| PUR 43958 | 12/05/08 12/10/08 | 111021AE 286801 | BRITISH TELECOMMUNICATIONS CANTOR FITZGERALD SECURITIE | 9.1250 12/15/30 | 7,550,000.00 | 9.546 96.153 | | 7,259,551.50 | |
| PUR 43161 | 12/12/08 12/17/08 | 13342BAC 286834 | CAMERON INT'L CORP SR NOTES CANTOR FITZGERALD SECURITIE | 6.3750 7/15/18 | 10,000,000.00 | 8.669 85.271 | | 8,527,100.00 | |
| PUR 43161 | 12/12/08 12/17/08 | 13342BAC 286834 | CAMERON INT'L CORP SR NOTES MORGAN STANLEY | 6.3750 7/15/18 | 2,000,000.00 | 8.592 85.719 | | 1,714,380.00 | |
| PUR 43161 | 12/19/08 12/24/08 | 13342BAC 286866 | CAMERON INT'L CORP SR NOTES JP MORGAN | 6.3750 7/15/18 | 5,000,000.00 | 8.192 88.108 | | 4,405,400.00 | |
| PUR 41591 | 12/12/08 12/17/08 | 13342BAD 286834 | CAMERON INT'L CORP SR NOTES CREDIT SUISSE SEC (USA) LLC | 7.0000 7/15/38 | 9,000,000.00 | 9.369 76.387 | | 6,874,830.00 | |

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|-----------------|----------------------|--------------------|---|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43950 | 12/02/08 12/05/08 | 149123BR 286781 | CATERPILLAR INC NOTES JP MORGAN CHASE | 8.2500 12/15/38 | 15,000,000.00 | 8.319 99.238 | | 14,885,700.00 | |
| PUR 40412 | 12/12/08 12/17/08 | 260003AG 286834 | DOVER CORP NOTES FTN MIDWEST SECURITIES | 6.6000 3/15/38 | 8,000,000.00 | 6.093 106.87 | | 8,549,600.00 | |
| PUR 44029 | 12/09/08 12/12/08 | 263534BV 286816 | E.I. DUPONT DE NEMOURS NOTE BANK OF AMERICA SECURITIES | 5.8750 1/15/14 | 25,000,000.00 | 5.982 99.531 | | 24,882,750.00 | |
| PUR 43910 | 11/25/08 12/01/08 | 341099CL 286754 | FLORIDA PWR CORP 1ST MTG BD JEFFERIES & COMPANY | 6.4000 6/15/38 | 14,000,000.00 | 6.676 96.456 | | 13,503,840.00 | |
| PUR 44037 | 12/08/08 12/15/08 | 369550AN 286822 | GENERAL DYNAMICS CORP NOTES JP MORGAN | 5.2500 2/01/14 | 15,000,000.00 | 5.355 99.528 | | 14,929,200.00 | |
| PUR 30183 | 12/04/08 12/09/08 | 36962GXZ 286795 | GENERAL ELECTRIC CAP CORP M BARCLAYS CAPITAL INC | 6.7500 3/15/32 | 5,000,000.00 | 7.239 94.521 | | 4,726,050.00 | |
| PUR 42833 | 12/22/08 12/29/08 | 406216AW 286878 | HALLIBURTON CO SR NOTES JP MORGAN | 6.7000 9/15/38 | 8,000,000.00 | 6.033 109.15 | | 8,732,160.00 | |
| PUR 2678 | 12/17/08 12/22/08 | 459200AG 286853 | IBM CORP DEBENTURES FTN MIDWEST SECURITIES | 8.3750 11/01/19 | 3,000,000.00 | 5.750 120.97 | | 3,629,160.00 | |

| | | | | | | | | | |
|--------------|----------------------|--------------------|--|-------------------|---------------|-----------------|--|---------------|--|
| PUR 43252 | 12/19/08 12/26/08 | 539830AR 286872 | LOCKHEED MARTIN CORP SR NOT MORGAN STANLEY | 6.1500 9/01/36 | | 5.392 110.82 | | 3,324,750.00 | |
| PUR 40739 | 12/22/08 12/29/08 | 61166WAG 286878 | MONSANTO CO SENIOR NOTES BARCLAYS CAPITAL INC | 5.8750 4/15/38 | | 5.216 109.83 | | 5,491,500.00 | |
| PUR 44071 | 12/12/08 12/17/08 | 629568AQ 286834 | NABORS INDUSTRIES INC GOLDMAN SACHS & COMPANY | 6.1500 2/15/18 | 10,000,000.00 | 8.766 83.742 | | 8,374,200.00 | |
| PUR 43975 | 12/03/08 12/08/08 | 666807AW 286788 | NORTHROP GRUMMAN CORP BARCLAYS CAPITAL INC | 7.7500 2/15/31 | 10,000,000.00 | 6.603 113.24 | | 11,324,600.00 | |
| PUR 43975 | 12/04/08 12/09/08 | 666807AW 286795 | NORTHROP GRUMMAN CORP JEFFERIES & COMPANY | 7.7500 2/15/31 | 10,000,000.00 | 6.486 114.74 | | 11,474,400.00 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 38948 | 12/23/08 12/29/08 | 670346AH 286878 | NUCOR CORP NOTES BARCLAYS CAPITAL INC | 6.4000 12/01/37 | 10,000,000.00 | 6.663 96.639 | | 9,663,900.00 | |
| PUR 44023 | 12/08/08 12/11/08 | 678858BK 286809 | OKLAHOMA GAS & ELEC SR NOTE GREENWICH CAPITAL MARKETS | 8.2500 1/15/19 | 20,000,000.00 | 8.251 99.982 | | 19,996,400.00 | |
| PUR 43462 | 11/24/08 12/01/08 | 713448BJ 286754 | PEPSICO INC NOTES JP MORGAN | 7.9000 11/01/18 | 5,000,000.00 | 6.593 109.40 | | 5,470,000.00 | |
| PUR 43462 | 11/25/08 12/01/08 | 713448BJ 286754 | PEPSICO INC NOTES JP MORGAN | 7.9000 11/01/18 | 5,000,000.00 | 6.435 110.61 | | 5,530,650.00 | |
| PUR 43462 | 12/03/08 12/08/08 | 713448BJ 286788 | PEPSICO INC NOTES UBS WARBURG LLC | 7.9000 11/01/18 | 10,000,000.00 | 6.156 112.77 | | 11,277,800.00 | |
| PUR 43462 | 12/12/08 12/17/08 | 713448BJ 286834 | PEPSICO INC NOTES CITIGROUP/CITIBANK DOMESTIC | 7.9000 11/01/18 | 5,000,000.00 | 5.956 114.34 | | 5,717,350.00 | |
| PUR 43976 | 12/03/08 12/08/08 | 742718CB 286788 | PROCTER & GAMBLE CO BONDS CANTOR FITZGERALD SECURITIE | 5.5000 2/01/34 | 10,000,000.00 | 5.810 95.920 | | 9,592,000.00 | |
| PUR 43976 | 12/03/08 12/08/08 | 742718CB 286788 | PROCTER & GAMBLE CO BONDS RAYMOND JAMES & ASSOCIATES, | 5.5000 2/01/34 | 10,000,000.00 | 5.811 95.907 | | 9,590,700.00 | |
| PUR 43976 | 12/04/08 12/09/08 | 742718CB 286795 | PROCTER & GAMBLE CO BONDS CANTOR FITZGERALD SECURITIE | 5.5000 2/01/34 | 5,000,000.00 | 5.670 97.729 | | 4,886,450.00 | |
| PUR 43976 | 12/11/08 12/16/08 | 742718CB 286828 | PROCTER & GAMBLE CO BONDS JP MORGAN | 5.5000 2/01/34 | 25,000,000.00 | 5.683 97.560 | | 24,390,000.00 | |
| PUR 38606 | 12/19/08 12/24/08 | 775371AU 286866 | ROHM & HAAS CO DEBS CREDIT SUISSE SEC (MSCI DAT | 7.8500 7/15/29 | 22,000,000.00 | 7.607 102.49 | | 22,549,560.00 | |
| PUR 38606 | 12/23/08 12/29/08 | 775371AU 286878 | ROHM & HAAS CO DEBS BARCLAYS CAPITAL INC | 7.8500 7/15/29 | 3,500,000.00 | 7.664 101.90 | | 3,566,605.00 | |
| PUR 38291 | 12/10/08 12/15/08 | 806605AH 286822 | SCHERING PLOUGH CORP BARCLAYS CAPITAL INC | 6.5500 9/15/37 | 5,000,000.00 | 7.146 92.753 | | 4,637,650.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 41590 | 12/19/08 12/22/08 | 893830AF 286853 | TRANSOCEAN INC. NOTES RAYMOND JAMES & ASSOCIATES, | 7.5000 4/15/31 | 2,000,000.00 | 8.427 90.725 | | 1,814,500.00 | |
| PUR 42942 | 12/05/08 12/10/08 | 893830AT 286801 | TRANSOCEAN INC SENIOR NOTES BARCLAYS CAPITAL INC | 6.8000 3/15/38 | 10,000,000.00 | 8.144 85.076 | | 8,507,600.00 | |
| PUR 42942 | 12/10/08 12/15/08 | 893830AT 286822 | TRANSOCEAN INC SENIOR NOTES CITIGROUP/CITIBANK DOMESTIC | 6.8000 3/15/38 | 5,000,000.00 | 8.372 82.911 | | 4,145,550.00 | |
| PUR 39443 | 12/24/08 12/30/08 | 911312AJ 286884 | UNITED PARCEL SERVICES SR N JEFFERIES & COMPANY | 6.2000 1/15/38 | 10,000,000.00 | 5.318 112.97 | | 11,297,000.00 | |
| PUR 43909 | 11/24/08 12/01/08 | 913017BJ 286754 | UNITED TECHNOLOGIES CORP JP MORGAN | 5.4000 5/01/35 | 11,000,000.00 | 7.068 80.161 | | 8,817,710.00 | |
| PUR 44080 | 12/15/08 12/18/08 | 913017BQ 286841 | UNITED TECHNOLOGIES CORP CITIGROUP/CITIBANK DOMESTIC | 6.1250 2/01/19 | 20,000,000.00 | 6.146 99.838 | | 19,967,600.00 | |
| PUR 44117 | 12/18/08 12/23/08 | 92857TAH 286860 | VODAFONE AIRTOUCH PLC BARCLAYS CAPITAL INC | 7.8750 2/15/30 | 10,000,000.00 | 7.130 108.05 | | 10,805,900.00 | |
| PUR 43907 | 11/24/08 12/01/08 | 931142BF 286754 | WAL MART STORES INC MORGAN STANLEY | 7.5500 2/15/30 | 10,000,000.00 | 7.387 101.71 | | 10,171,600.00 | |

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|-----------|----------------------|--------------------|--|-------------------|----------------|-----------------|--|--|----------------|
| PUR 40523 | 12/10/08 12/15/08 | 947075AE 286822 | WEATHERFORD INT'L LTD NOTES CITIGROUP/CITIBANK DOMESTIC | 7.0000 3/15/38 | | 9.722 73.724 | | | |
| | | | | | 5,000,000.00 | | | | 3,686,200.00 |
| PUR 40523 | 12/22/08 12/29/08 | 947075AE 286878 | WEATHERFORD INT'L LTD NOTES RBC CAPITAL (DOMESTIC) | 7.0000 3/15/38 | | 9.217 77.656 | | | |
| | | | | | 11,000,000.00 | | | | 8,542,160.00 |
| | | | SUBTOTAL FIXED PURCHASES: | | 478,050,000.00 | | | | 460,965,336.50 |
| | | | TOTAL FUND PURCHASES: | | 478,050,000.00 | | | | 460,965,336.50 |

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|----------------------------------|----------------------|--------------------|---|--------------------|----------------|-----------------|------------------------|---------------|----------------|
| SALES OF FIXED INCOME SECURITIES | | | | | | | | | |
| SALE 39020 | 12/23/08 12/29/08 | 039483AX 286878 | ARCHER DANIELS DEBS STIFEL NICOLAUS | 6.4500 1/15/38 | 15,000,000.00 | 6.483 102.74 | | 15,411,300.00 | 476,859.46 |
| SALE 39399 | 12/04/08 12/09/08 | 36962G3P 286795 | GENERAL ELECTRIC CAP CORP S BARCLAYS CAPITAL INC | 5.8750 1/14/38 | 5,000,000.00 | 6.120 86.765 | | 4,338,250.00 | -496,079.41 |
| SALE 38242 | 12/17/08 12/22/08 | 459200GJ 286853 | IBM CORP SR NOTES FTN MIDWEST SECURITIES | 5.7000 9/14/17 | 3,000,000.00 | 5.647 104.17 | | 3,125,250.00 | 114,767.36 |
| SALE 39445 | 12/04/08 12/09/08 | 478160AN 286795 | JOHNSON & JOHNSON NOTES JEFFERIES & COMPANY | 5.9500 8/15/37 | 10,000,000.00 | 5.576 109.42 | | 10,942,600.00 | 410,982.15 |
| SALE 43339 | 11/25/08 12/01/08 | 674599BW 286754 | OCCIDENTAL PETROLEUM CORP S JEFFERIES & COMPANY | 7.0000 11/01/13 | 10,000,000.00 | 7.207 107.38 | | 10,738,400.00 | 823,740.40 |
| SALE 41236 | 11/25/08 12/01/08 | 713448BH 286754 | PEPSICO INC. SENIOR NOTES UBS WARBURG LLC | 5.0000 6/01/18 | 5,000,000.00 | 5.395 93.955 | | 4,697,750.00 | -157,127.97 |
| SALE 41236 | 12/03/08 12/08/08 | 713448BH 286788 | PEPSICO INC. SENIOR NOTES UBS WARBURG LLC | 5.0000 6/01/18 | 10,000,000.00 | 5.395 96.307 | | 9,630,700.00 | -79,388.81 |
| SALE 36631 | 12/04/08 12/09/08 | 742718DF 286795 | PROCTER & GAMBLE CO NOTES GOLDMAN SACHS & COMPANY | 5.5500 3/05/37 | 5,000,000.00 | 5.749 102.69 | | 5,134,750.00 | 273,428.04 |
| SALE 34330 | 12/15/08 12/18/08 | 78442FEA 286841 | SLM CORP MEDIUM TERM NOTES BARCLAYS BANK OF NEW YORK | 5.1400 6/15/16 | 100,000,000.00 | 5.140 77.000 | | 77,000,000.00 | -23,000,000.00 |
| SALE 40425 | 12/05/08 12/10/08 | 86787EAM 286801 | SUN TRUST BANK SUB BANK NOT BARCLAYS CAPITAL INC | 7.2500 3/15/18 | 8,000,000.00 | 7.344 100.01 | | 8,000,800.00 | 51,916.02 |
| SALE 40425 | 12/11/08 12/16/08 | 86787EAM 286828 | SUN TRUST BANK SUB BANK NOT SUN TRUST BANKS INC. | 7.2500 3/15/18 | 2,000,000.00 | 7.344 100.00 | | 2,000,000.00 | 12,764.35 |
| SALE 36581 | 12/18/08 12/23/08 | 92857WAQ 286860 | VODAFONE GROUP PLC BONDS BARCLAYS CAPITAL INC | 6.1500 2/27/37 | 10,000,000.00 | 6.285 96.366 | | 9,636,600.00 | -184,813.20 |

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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 40778 | 11/24/08 12/01/08 | 931142CM 286754 | WAL-MART STORES INC. NOTES MORGAN STANLEY | 6.2000 4/15/38 | 15,000,000.00 | 6.222 91.380 | | 13,707,000.00 | -1,247,428.87 |
| | | | SUBTOTAL FIXED SALES: | | 198,000,000.00 | | | 174,363,400.00 | -23,000,380.48 |
| SALES OF MORTGAGE BACKED SECURITIES | | | | | | | | | |
| SALE 33402 | 12/08/08 12/11/08 | 31408HKC 304498 | FED NATIONAL MTG ASSOC CANTOR FITZGERALD SECURITIE POOL NUMBER: 851791 | 5.5000 1/01/36 | 44,347,141.74 | 5.578 101.45 | | 44,991,561.15 | 1,131,198.58 |
| SALE 33611 | 12/08/08 12/11/08 | 31409WKY 304499 | FED NATIONAL MTG ASSOC CANTOR FITZGERALD SECURITIE POOL NUMBER: 880611 | 5.5000 3/01/36 | 32,756,876.80 | 5.598 101.45 | | 33,232,875.17 | 942,328.91 |
| SALE 35970 | 12/05/08 12/11/08 | 31411DWE 304501 | FED NATIONAL MTG ASSOC CANTOR FITZGERALD SECURITIE POOL NUMBER: 905245 | 5.5000 11/01/36 | 37,988,550.50 | 5.572 101.71 | | 38,641,478.71 | 1,031,329.78 |
| SALE 35969 | 12/05/08 12/11/08 | 31412BF2 304500 | FED NATIONAL MTG ASSOC CANTOR FITZGERALD SECURITIE POOL NUMBER: 920085 | 5.5000 12/01/36 | 41,940,851.50 | 5.536 101.71 | | 42,661,709.89 | 897,796.36 |
| SALE 42536 | 12/01/08 12/18/08 | 36241KNJ 304503 | GNMA BANK OF AMERICA SECURITIES POOL NUMBER: 782193 | 6.0000 10/15/37 | 32,792,524.51 | 6.017 102.28 | | 33,540,603.97 | 785,227.24 |
| SALE | 12/02/08 | 36241KTC | GNMA | 6.0000 | | 6.017 | | | |

| 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 |
|------------|----------------|----------------|---|---------------|---------------|-------------|--------------------|---------------|--------------|
| 42537 | 12/18/08 | 304504 | BARCLAYS CAPITAL INC POOL NUMBER: 782347 | 6/15/38 | 32,126,512.04 | 102.14 | | 32,814,220.18 | 724,101.46 |
| SALE | 12/01/08 | 36295KML | GNMA | 6.0000 | | 6.012 | | | |
| 42535 | 12/18/08 | 304502 | BANK OF AMERICA SECURITIES POOL NUMBER: 672763 | 6/15/38 | 76,716,361.50 | 102.28 | | 78,466,453.55 | 1,774,065.91 |
| SALE | 12/04/08 | 36296DA4 | GNMA | 6.0000 | | 6.017 | | | |
| 42538 | 12/09/08 | 304495 | BARCLAYS CAPITAL INC POOL NUMBER: 687727 | 7/15/38 | 31,532,850.30 | 101.76 | | 32,089,602.19 | 592,472.70 |

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|--------------------------|----------------|----------------|--|---------------|----------------|-------------|--------------------|----------------|----------------|
| SALE | 12/02/08 | 36296DEE | GNMA | 6.0000 | | 6.021 | | | |
| 43040 | 12/18/08 | 304497 | BARCLAYS CAPITAL INC POOL NUMBER: 687833 | 8/15/38 | 57,237,841.29 | 102.14 | | 58,463,088.82 | 1,319,153.36 |
| SALE | 12/04/08 | 36296DEF | GNMA | 6.0000 | | 6.021 | | | |
| 43039 | 12/09/08 | 304496 | BARCLAYS CAPITAL INC POOL NUMBER: 687834 | 8/15/38 | 41,304,498.45 | 101.76 | | 42,033,781.00 | 797,047.75 |
| SUBTOTAL MORTGAGE SALES: | | | | | 428,744,008.63 | | | 436,935,374.63 | 9,994,722.05 |
| TOTAL FUND SALES: | | | | | 626,744,008.63 | | | 611,298,774.63 | -13,005,658.43 |

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|--------------------------------------|----------------|----------------|--|---------------|---------------|-------------|--------------------|---------------|--------------|
| PURCHASE OF STOCK AND OTHER EQUITIES | | | | | | | | | |
| PUR | 12/04/08 | 03571040 | ANNALY CAPITAL MANAGEMENT I | | | | | | |
| 41139 | 12/09/08 | 422105 | RAYMOND JAMES/EXECUTION | | 45,000.00 | 13.852 | 900.00 | 624,249.00 | |
| PUR | 12/16/08 | 10536820 | BRANDYWINE REALTY TRUST | | | | | | |
| 39657 | 12/19/08 | 422140 | RAYMOND JAMES/EXECUTION | | 50,000.00 | 5.732 | 1,000.00 | 287,610.00 | |
| PUR | 11/25/08 | 40414L10 | HCP INC. | | | | | | |
| 40132 | 12/01/08 | 422079 | MAGNA SECURITIES CORP | | 18,000.00 | 19.214 | 360.00 | 346,208.40 | |
| PUR | 11/25/08 | 40414L10 | HCP INC. | | | | | | |
| 40132 | 12/01/08 | 422079 | MAGNA SECURITIES CORP | | 18,000.00 | 19.244 | 360.00 | 346,757.40 | |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 36,000.00 | 19.229 | | 692,965.80 | |
| | | | | | | | 720.00 | | |
| PUR | 12/22/08 | 92904210 | VORNADO REALTY | | | | | | |
| 44124 | 12/26/08 | 422157 | STURDIVANT/EXECUTION | | 50,000.00 | 55.883 | 1,000.00 | 2,795,125.00 | |
| SUBTOTAL STOCK PURCHASES: | | | | | 181,000.00 | | | 4,399,949.80 | |
| | | | | | | | 3,620.00 | | |
| TOTAL FUND PURCHASES: | | | | | 181,000.00 | | | 4,399,949.80 | |

SALES OF STOCK AND OTHER EQUITIES

| | | | | | | | | | |
|-------|----------|----------|-----------------------------|--|-----------|-------|----------|------------|---------------|
| SALE | 11/25/08 | 09063H10 | BIOMED REALTY TRUST INC | | | | 3.01 | | |
| 40820 | 12/01/08 | 422080 | RAYMOND JAMES/EXECUTION | | 59,900.00 | 8.971 | 1,198.00 | 536,161.89 | -948,309.86 |
| SALE | 11/25/08 | 25159110 | DEVELOPERS DIVERSIFIED RLTY | | | | 1.96 | | |
| 40012 | 12/01/08 | 422080 | HILL, THOMPSON, MAGID & CO. | | 75,000.00 | 4.663 | 1,500.00 | 348,230.54 | -1,913,386.71 |
| SALE | 11/25/08 | 70910210 | PENN REAL ESTATE INVEST TRU | | | | .82 | | |
| 40685 | 12/01/08 | 422080 | MAGNA SECURITIES CORP | | 30,000.00 | 4.850 | 600.00 | 144,911.18 | -580,320.69 |

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| TRXN/INVT# | TRADE/DELIVERY | CUSIP/DOCUMENT | SECURITY DESCRIPTION/BROKER/SERVICER OF RECORD | RATE/MATURITY | PAR-OR-SHARES | YIELD/PRICE | EXPENSE/COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|------------|----------------|----------------|--|---------------|---------------|-------------|--------------------|---------------|--------------|
|------------|----------------|----------------|--|---------------|---------------|-------------|--------------------|---------------|--------------|

| | | | | | | | | | |
|-----------------------|----------|----------|----------------------|------------|--------|-------------------|--------------|---------------|--|
| SALE | 12/12/08 | 92904210 | VORNADO REALTY TRUST | | | 46.53 | | | |
| 39528 | 12/17/08 | 422133 | JP MORGAN | 155,000.00 | 53.600 | | 8,307,953.47 | -4,686,103.64 | |
| SUBTOTAL STOCK SALES: | | | | 319,900.00 | | 52.32 3,298.00 | 9,337,257.08 | -8,128,120.90 | |
| TOTAL FUND SALES: | | | | 319,900.00 | | 52.32 3,298.00 | 9,337,257.08 | -8,128,120.90 | |

END OF REPORT FOR: REIT COMMON PENSION FD A

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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 | 11/26/08 12/02/08 | 00282410 422083 | ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP | | 20,000.00 | 50.943 | 400.00 | 1,019,254.00 | |
| PUR 39882 | 11/28/08 12/03/08 | 00282410 422088 | ABBOTT LABORATORIES PRINCETON SECURITIES GROUP | | 40,000.00 | 51.927 | 400.00 | 2,077,488.00 | |
| PUR 39882 | 12/24/08 12/30/08 | 00282410 422166 | ABBOTT LABORATORIES WILLIAMS CAPITAL GROUP | | 30,000.00 | 52.750 | 600.00 | 1,583,094.00 | |
| PUR 39882 | 12/26/08 12/31/08 | 00282410 422171 | ABBOTT LABORATORIES BMO CAPITAL MARKETS/EXECUTI | | 30,000.00 | 52.530 | 600.00 | 1,576,506.00 | |
| PUR 43173 | 11/26/08 12/02/08 | 00507V10 422083 | ACTIVISION BLIZZARD INC LABRANCHE/OTC | | 75,000.00 | 11.317 | 1,125.00 | 849,862.50 | |
| PUR 43173 | 11/26/08 12/02/08 | 00507V10 422083 | ACTIVISION BLIZZARD INC LIQUIDNET | | 25,000.00 | 10.945 | 500.00 | 274,125.00 | |
| PUR 43173 | 12/12/08 12/17/08 | 00507V10 422132 | ACTIVISION BLIZZARD INC LIQUIDNET | | 100,000.00 | 9.110 | 2,000.00 | 913,000.00 | |
| PUR 43173 | 12/12/08 12/17/08 | 00507V10 422132 | ACTIVISION BLIZZARD INC MERRIMAN/OTC | | 100,000.00 | 9.322 | 1,500.00 | 933,650.00 | |
| PUR 43173 | 12/16/08 12/19/08 | 00507V10 422140 | ACTIVISION BLIZZARD INC LABRANCHE/OTC | | 100,000.00 | 9.353 | 1,500.00 | 936,780.00 | |
| PUR 43173 | 12/17/08 12/22/08 | 00507V10 422144 | ACTIVISION BLIZZARD INC SUSQUEHANNA/OTC | | 100,000.00 | 9.664 | 1,500.00 | 967,940.00 | |
| PUR 39884 | 12/19/08 12/24/08 | 01964550 422152 | ALLIS-CHALMERS ENERGY INC. BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 4.058 | 1,000.00 | 203,900.00 | |
| PUR 39884 | 12/22/08 12/26/08 | 01964550 422157 | ALLIS-CHALMERS ENERGY INC. BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 4.207 | 500.00 | 210,845.00 | |

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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 42873 | 12/01/08 12/04/08 | 02209S10 422092 | ALTRIA GROUP INC. FORTIS CLEARING AMERICAS LL | | 100,000.00 | 15.527 | 1,000.00 | 1,553,660.00 | |
| PUR 42873 | 12/09/08 12/12/08 | 02209S10 422117 | ALTRIA GROUP INC. MERIDIAN EQUITY PARTNERS | | 100,000.00 | 14.889 | 1,000.00 | 1,489,850.00 | |
| PUR 42873 | 12/10/08 12/15/08 | 02209S10 422122 | ALTRIA GROUP INC. PRINCETON SECURITIES GROUP | | 100,000.00 | 15.006 | 1,000.00 | 1,501,620.00 | |
| PUR 42873 | 12/16/08 12/19/08 | 02209S10 422140 | ALTRIA GROUP INC. GRISWOLD COMPANY | | 100,000.00 | 15.125 | 1,000.00 | 1,513,540.00 | |
| PUR 42873 | 12/17/08 12/22/08 | 02209S10 422144 | ALTRIA GROUP INC. MERIDIAN EQUITY PARTNERS | | 100,000.00 | 14.800 | 1,000.00 | 1,481,040.00 | |
| PUR 42873 | 12/18/08 12/23/08 | 02209S10 422148 | ALTRIA GROUP INC. RAYMOND JAMES/EXECUTION | | 40,000.00 | 14.968 | 800.00 | 599,532.00 | |
| PUR 42873 | 12/19/08 12/24/08 | 02209S10 422152 | ALTRIA GROUP INC. ICAP CORPORATES LLC | | 160,000.00 | 15.479 | 1,600.00 | 2,478,272.00 | |
| PUR 42873 | 12/23/08 12/29/08 | 02209S10 422162 | ALTRIA GROUP INC. GRISWOLD COMPANY | | 100,000.00 | 14.744 | 1,000.00 | 1,475,360.00 | |
| PUR 42873 | 12/23/08 12/29/08 | 02209S10 422162 | ALTRIA GROUP INC. ICAP CORPORATES LLC | | 100,000.00 | 14.743 | 1,000.00 | 1,475,250.00 | |
| PUR 39887 | 12/12/08 12/17/08 | 02991220 422132 | AMERICAN TOWER CORP. CL A PRINCETON SECURITIES GROUP | | 100,000.00 | 26.921 | 1,000.00 | 2,693,060.00 | |

| | | | | | | | |
|--------------|----------------------|--------------------|--------------------------------------|------------|--------|----------|--------------|
| PUR 39886 | 12/02/08 12/05/08 | 03116210 422097 | AMGEN INC. MERRIMAN/OTC | 20,000.00 | 54.298 | 300.00 | 1,086,250.00 |
| PUR 39886 | 12/03/08 12/08/08 | 03116210 422101 | AMGEN INC. MAGNA SECURITIES (OTC) | 20,000.00 | 54.292 | 300.00 | 1,086,138.00 |
| PUR 42114 | 12/15/08 12/18/08 | 03251510 422136 | ANADIGICS INC LABRANCHE/OTC | 100,000.00 | 1.267 | 1,500.00 | 128,190.00 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 39891 | 12/09/08 12/12/08 | 03529010 422117 | ANIXTER INTERNATIONAL INC. BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 26.376 | 400.00 | 527,926.00 | |
| PUR 44118 | 12/19/08 12/24/08 | 05722410 422152 | BAKER HUGHES INCORPORATED PRINCETON SECURITIES GROUP | | 95,000.00 | 29.498 | 950.00 | 2,803,231.50 | |
| PUR 44118 | 12/22/08 12/26/08 | 05722410 422157 | BAKER HUGHES INCORPORATED PRINCETON SECURITIES GROUP | | 25,000.00 | 30.074 | 250.00 | 752,110.00 | |
| PUR 44118 | 12/23/08 12/29/08 | 05722410 422162 | BAKER HUGHES INCORPORATED MERIDIAN EQUITY PARTNERS | | 40,000.00 | 30.203 | 400.00 | 1,208,528.00 | |
| PUR 44007 | 12/09/08 12/12/08 | 06405810 422117 | BANK OF NEW YORK MELLON COR FORTIS CLEARING AMERICAS LL | | 100,000.00 | 27.848 | 1,000.00 | 2,785,790.00 | |
| PUR 44007 | 12/09/08 12/12/08 | 06405810 422117 | BANK OF NEW YORK MELLON COR GRISWOLD COMPANY | | 200,000.00 | 29.360 | 2,000.00 | 5,873,900.00 | |
| PUR 44007 | 12/10/08 12/15/08 | 06405810 422122 | BANK OF NEW YORK MELLON COR MERIDIAN EQUITY PARTNERS | | 61,100.00 | 27.972 | 611.00 | 1,709,706.31 | |
| PUR 42925 | 11/26/08 12/02/08 | 08578910 422083 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 11.022 | 800.00 | 441,668.00 | |
| PUR 42925 | 11/28/08 12/03/08 | 08578910 422088 | BERRY PETROLEUM CO RAYMOND JAMES/EXECUTION | | 20,000.00 | 11.247 | 400.00 | 225,344.00 | |
| PUR 42925 | 12/02/08 12/05/08 | 08578910 422097 | BERRY PETROLEUM CO MAGNA SECURITIES CORP | | 40,000.00 | 10.350 | 800.00 | 414,800.00 | |
| PUR 42925 | 12/03/08 12/08/08 | 08578910 422101 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 9.982 | 400.00 | 200,034.00 | |
| PUR 42925 | 12/04/08 12/09/08 | 08578910 422105 | BERRY PETROLEUM CO STURDIVANT/EXECUTION | | 20,000.00 | 10.059 | 400.00 | 201,586.00 | |
| PUR 42925 | 12/05/08 12/10/08 | 08578910 422109 | BERRY PETROLEUM CO MAGNA SECURITIES CORP | | 20,000.00 | 6.633 | 400.00 | 133,068.00 | |

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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 42925 | 12/08/08 12/11/08 | 08578910 422113 | BERRY PETROLEUM CO MAGNA SECURITIES CORP | | 20,000.00 | 7.116 | 400.00 | 142,720.00 | |
| PUR 42925 | 12/09/08 12/12/08 | 08578910 422117 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 7.244 | 400.00 | 145,282.00 | |
| PUR 42925 | 12/10/08 12/15/08 | 08578910 422122 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 8.189 | 800.00 | 328,356.00 | |
| PUR 42925 | 12/11/08 12/16/08 | 08578910 422127 | BERRY PETROLEUM CO RAYMOND JAMES/EXECUTION | | 20,000.00 | 9.116 | 400.00 | 182,712.00 | |
| PUR 42925 | 12/12/08 12/17/08 | 08578910 422132 | BERRY PETROLEUM CO STURDIVANT/EXECUTION | | 60,000.00 | 8.416 | 1,200.00 | 506,160.00 | |
| PUR 42925 | 12/15/08 12/18/08 | 08578910 422136 | BERRY PETROLEUM CO STURDIVANT/EXECUTION | | 20,000.00 | 9.171 | 400.00 | 183,820.00 | |
| PUR 42925 | 12/17/08 12/22/08 | 08578910 422144 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 9.265 | 800.00 | 371,380.00 | |
| PUR 42925 | 12/19/08 12/24/08 | 08578910 422152 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 8.066 | 800.00 | 323,424.00 | |
| PUR 42925 | 12/22/08 12/26/08 | 08578910 422157 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 7.508 | 800.00 | 301,128.00 | |
| PUR 42925 | 12/23/08 12/29/08 | 08578910 422162 | BERRY PETROLEUM CO WILLIAMS CAPITAL GROUP | | 40,000.00 | 6.887 | 800.00 | 276,264.00 | |

| | | | | | | | | |
|--------------|----------------------|--------------------|---|--|------------|-------|----------|------------|
| PUR 42925 | 12/26/08 12/31/08 | 08578910 422171 | BERRY PETROLEUM CO BMO CAPITAL MARKETS/EXECUTI | | 30,000.00 | 6.662 | 600.00 | 200,451.00 |
| PUR 43991 | 12/08/08 12/11/08 | 09253U10 422113 | BLACKSTONE GROUP LP/THE MERIDIAN EQUITY PARTNERS | | 100,000.00 | 6.735 | 1,000.00 | 674,520.00 |
| PUR 43755 | 11/26/08 12/02/08 | 12589610 422083 | CMS ENERGY MERIDIAN EQUITY PARTNERS | | 100,000.00 | 9.887 | 1,000.00 | 989,700.00 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43755 | 11/28/08 12/03/08 | 12589610 422088 | CMS ENERGY SANDGRAIN SECURITIES | | 50,000.00 | 10.009 | 750.00 | 501,185.00 | |
| PUR 43755 | 11/28/08 12/03/08 | 12589610 422088 | CMS ENERGY TOUSSAINT CAPITAL | | 10,000.00 | 10.065 | 150.00 | 100,800.00 | |
| PUR 43755 | 12/01/08 12/04/08 | 12589610 422092 | CMS ENERGY TOUSSAINT CAPITAL | | 40,000.00 | 9.983 | 600.00 | 399,920.00 | |
| PUR 43755 | 12/12/08 12/17/08 | 12589610 422132 | CMS ENERGY ICAP CORPORATES LLC | | 100,000.00 | 9.754 | 1,000.00 | 976,370.00 | |
| PUR 43755 | 12/15/08 12/18/08 | 12589610 422136 | CMS ENERGY FORTIS CLEARING AMERICAS LL | | 100,000.00 | 9.628 | 1,000.00 | 963,790.00 | |
| PUR 43755 | 12/19/08 12/24/08 | 12589610 422152 | CMS ENERGY MERIDIAN EQUITY PARTNERS | | 100,000.00 | 9.783 | 1,000.00 | 979,260.00 | |
| PUR 43755 | 12/23/08 12/29/08 | 12589610 422162 | CMS ENERGY PRINCETON SECURITIES GROUP | | 100,000.00 | 9.656 | 1,000.00 | 966,590.00 | |
| PUR 44176 | 12/26/08 12/31/08 | 12665010 422171 | CVS CORP FORTIS CLEARING AMERICAS LL | | 100,000.00 | 26.643 | 1,000.00 | 2,665,260.00 | |
| PUR 41263 | 12/02/08 12/05/08 | 12673P10 422097 | CA INC. ICAP CORPORATES LLC | | 100,000.00 | 15.490 | 1,000.00 | 1,550,040.00 | |
| PUR 41263 | 12/03/08 12/08/08 | 12673P10 422101 | CA INC. PRINCETON SECURITIES GROUP | | 100,000.00 | 15.570 | 1,000.00 | 1,557,960.00 | |
| PUR 39907 | 12/02/08 12/05/08 | 12686C10 422097 | CABLEVISION SYSTEMS-NY GRP- BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 12.639 | 1,000.00 | 632,945.00 | |
| PUR 43629 | 11/26/08 12/02/08 | 13442910 422083 | CAMPBELL SOUP MERIDIAN EQUITY PARTNERS | | 100,000.00 | 31.067 | 1,000.00 | 3,107,680.00 | |
| PUR 43629 | 11/28/08 12/03/08 | 13442910 422088 | CAMPBELL SOUP GRISWOLD COMPANY | | 100,000.00 | 31.552 | 1,000.00 | 3,156,160.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43629 | 12/04/08 12/09/08 | 13442910 422105 | CAMPBELL SOUP FORTIS CLEARING AMERICAS LL | | 100,000.00 | 30.462 | 1,000.00 | 3,047,160.00 | |
| PUR 43629 | 12/12/08 12/17/08 | 13442910 422132 | CAMPBELL SOUP WILLIAMS CAPITAL GROUP | | 50,000.00 | 28.420 | 1,000.00 | 1,422,010.00 | |
| PUR 43629 | 12/17/08 12/22/08 | 13442910 422144 | CAMPBELL SOUP BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 29.276 | 1,000.00 | 1,464,775.00 | |
| PUR 43629 | 12/23/08 12/29/08 | 13442910 422162 | CAMPBELL SOUP BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 28.120 | 1,000.00 | 1,406,975.00 | |
| PUR 44055 | 12/12/08 12/17/08 | 15133V20 422132 | CENTENNIAL COMMUNICATIONS C LABRANCHE/OTC | | 25,000.00 | 7.920 | 375.00 | 198,375.00 | |
| PUR 44055 | 12/12/08 12/17/08 | 15133V20 422132 | CENTENNIAL COMMUNICATIONS C LIQUIDNET | | 175,000.00 | 7.937 | 3,500.00 | 1,392,492.50 | |
| PUR 44055 | 12/15/08 12/18/08 | 15133V20 422136 | CENTENNIAL COMMUNICATIONS C PIPELINE TRADING SYSTEMS LL | | 25,000.00 | 7.965 | 500.00 | 199,625.00 | |
| PUR 44055 | 12/15/08 12/18/08 | 15133V20 422136 | CENTENNIAL COMMUNICATIONS C SUSQUEHANNA/OTC | | 175,000.00 | 7.969 | 2,625.00 | 1,397,252.50 | |
| PUR 44055 | 12/16/08 12/19/08 | 15133V20 422140 | CENTENNIAL COMMUNICATIONS C INSTINET (PORTAL) | | 20,000.00 | 7.957 | 140.00 | 159,276.00 | |
| PUR 44055 | 12/16/08 12/19/08 | 15133V20 422140 | CENTENNIAL COMMUNICATIONS C KEYBANC CAPITAL MKTS INC | | 80,000.00 | 7.993 | 1,200.00 | 640,616.00 | |
| PUR | 12/17/08 | 15133V20 | CENTENNIAL COMMUNICATIONS C | | | | | | |

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|--------------|----------------------|--------------------|--|-----------|-------|----------|------------|
| 44055 | 12/22/08 | 422144 | INSTINET (PORTAL) | 20,166.00 | 7.977 | 141.16 | 161,005.34 |
| PUR 44055 | 12/17/08 12/22/08 | 15133V20 422144 | CENTENNIAL COMMUNICATIONS C ITT (CHANNEL) | 75,000.00 | 7.992 | 1,125.00 | 600,510.00 |
| PUR 44055 | 12/18/08 12/23/08 | 15133V20 422148 | CENTENNIAL COMMUNICATIONS C INSTINET (PORTAL) | 4,834.00 | 7.990 | 33.84 | 38,657.50 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 44055 | 12/18/08 12/23/08 | 15133V20 422148 | CENTENNIAL COMMUNICATIONS C ITT (CHANNEL) | | 50,000.00 | 7.991 | 750.00 | 400,285.00 | |
| PUR 44055 | 12/18/08 12/23/08 | 15133V20 422148 | CENTENNIAL COMMUNICATIONS C KEYBANC CAPITAL MKTS INC | | 50,000.00 | 7.993 | 750.00 | 400,405.00 | |
| PUR 44055 | 12/22/08 12/26/08 | 15133V20 422157 | CENTENNIAL COMMUNICATIONS C ITT (CHANNEL) | | 100,000.00 | 7.978 | 1,500.00 | 799,330.00 | |
| PUR 44055 | 12/23/08 12/29/08 | 15133V20 422162 | CENTENNIAL COMMUNICATIONS C SUSQUEHANNA/OTC | | 41,800.00 | 7.999 | 627.00 | 334,968.48 | |
| PUR 44055 | 12/24/08 12/30/08 | 15133V20 422166 | CENTENNIAL COMMUNICATIONS C SUSQUEHANNA/OTC | | 8,855.00 | 8.000 | 132.82 | 70,972.82 | |
| PUR 43671 | 12/01/08 12/04/08 | 15678210 422092 | CERNER CORP INSTINET (PORTAL) | | 20,000.00 | 33.110 | 140.00 | 662,334.00 | |
| PUR 43671 | 12/02/08 12/05/08 | 15678210 422097 | CERNER CORP INSTINET (PORTAL) | | 4,200.00 | 32.182 | 29.40 | 135,194.64 | |
| PUR 43671 | 12/02/08 12/05/08 | 15678210 422097 | CERNER CORP LABRANCHE/OTC | | 5,800.00 | 33.186 | 87.00 | 192,565.80 | |
| PUR 41852 | 11/28/08 12/03/08 | 16516710 422088 | CHESAPEAKE ENERGY CORP. CASTLE OAK SECURITIES | | 50,000.00 | 16.284 | 750.00 | 814,940.00 | |
| PUR 41852 | 11/28/08 12/03/08 | 16516710 422088 | CHESAPEAKE ENERGY CORP. JACKSON SECS | | 50,000.00 | 16.719 | 750.00 | 836,705.00 | |
| PUR 39905 | 12/02/08 12/05/08 | 17275R10 422097 | CISCO SYSTEMS, INC. SUSQUEHANNA/OTC | | 100,000.00 | 15.056 | 1,500.00 | 1,507,070.00 | |
| PUR 39905 | 12/03/08 12/08/08 | 17275R10 422101 | CISCO SYSTEMS, INC. LIQUIDNET | | 10,000.00 | 14.935 | 200.00 | 149,550.00 | |
| PUR 39905 | 12/03/08 12/08/08 | 17275R10 422101 | CISCO SYSTEMS, INC. MAGNA SECURITIES (OTC) | | 90,000.00 | 15.189 | 1,350.00 | 1,368,351.00 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43953 | 12/12/08 12/17/08 | 18538Q10 422132 | CLEARWIRE CORP-CLASS A LIQUIDNET | | 88,300.00 | 3.874 | 883.00 | 342,913.05 | |
| PUR 43953 | 12/12/08 12/17/08 | 18538Q10 422132 | CLEARWIRE CORP-CLASS A MERRIMAN/OTC | | 11,700.00 | 3.910 | 175.50 | 45,922.50 | |
| PUR 43953 | 12/15/08 12/18/08 | 18538Q10 422136 | CLEARWIRE CORP-CLASS A LIQUIDNET | | 50,000.00 | 4.565 | 500.00 | 228,750.00 | |
| PUR 43953 | 12/16/08 12/19/08 | 18538Q10 422140 | CLEARWIRE CORP-CLASS A SUSQUEHANNA/OTC | | 50,000.00 | 4.306 | 750.00 | 216,055.00 | |
| PUR 42814 | 11/26/08 12/02/08 | 19259P30 422083 | COINSTAR INC. SUSQUEHANNA/OTC | | 20,000.00 | 18.228 | 300.00 | 364,858.00 | |
| PUR 42814 | 12/12/08 12/17/08 | 19259P30 422132 | COINSTAR INC. KEYBANC CAPITAL MKTS INC | | 10,000.00 | 17.308 | 150.00 | 173,228.00 | |
| PUR 42814 | 12/16/08 12/19/08 | 19259P30 422140 | COINSTAR INC. KEYBANC CAPITAL MKTS INC | | 10,000.00 | 17.545 | 150.00 | 175,604.00 | |
| PUR 42814 | 12/19/08 12/24/08 | 19259P30 422152 | COINSTAR INC. KEYBANC CAPITAL MKTS INC | | 10,000.00 | 18.480 | 150.00 | 184,949.00 | |
| PUR 42814 | 12/22/08 12/26/08 | 19259P30 422157 | COINSTAR INC. LABRANCHE/OTC | | 10,000.00 | 19.030 | 150.00 | 190,447.00 | |
| PUR 42814 | 12/26/08 12/31/08 | 19259P30 422171 | COINSTAR INC. MERRIMAN/OTC | | 10,000.00 | 18.719 | 150.00 | 187,341.00 | |
| PUR 43011 | 11/25/08 12/01/08 | 21037110 422079 | CONSTELLATION ENERGY GROUP BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 24.219 | 1,000.00 | 1,211,960.00 | |

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|--------------|----------------------|--------------------|---|-----------|--------|----------|--------------|
| PUR 43011 | 12/05/08 12/10/08 | 21037110 422109 | CONSTELLATION ENERGY GROUP MAGNA SECURITIES CORP | 50,000.00 | 26.846 | 1,000.00 | 1,343,305.00 |
| PUR 43011 | 12/05/08 12/10/08 | 21037110 422109 | CONSTELLATION ENERGY GROUP STURDIVANT/EXECUTION | 50,000.00 | 26.888 | 1,000.00 | 1,345,400.00 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43011 | 12/08/08 12/11/08 | 21037110 422113 | CONSTELLATION ENERGY GROUP MAGNA SECURITIES CORP | | 50,000.00 | 26.952 | 1,000.00 | 1,348,600.00 | |
| PUR 43011 | 12/10/08 12/15/08 | 21037110 422122 | CONSTELLATION ENERGY GROUP STURDIVANT/EXECUTION | | 20,000.00 | 26.913 | 400.00 | 538,666.00 | |
| PUR 43011 | 12/11/08 12/16/08 | 21037110 422127 | CONSTELLATION ENERGY GROUP STURDIVANT/EXECUTION | | 50,000.00 | 27.332 | 1,000.00 | 1,367,580.00 | |
| PUR 43011 | 12/12/08 12/17/08 | 21037110 422132 | CONSTELLATION ENERGY GROUP STURDIVANT/EXECUTION | | 30,000.00 | 27.190 | 600.00 | 816,285.00 | |
| PUR 43011 | 12/17/08 12/22/08 | 21037110 422144 | CONSTELLATION ENERGY GROUP MERIDIAN EQUITY PARTNERS | | 100,000.00 | 22.913 | 1,000.00 | 2,292,310.00 | |
| PUR 43011 | 12/18/08 12/23/08 | 21037110 422148 | CONSTELLATION ENERGY GROUP MERIDIAN EQUITY PARTNERS | | 100,000.00 | 23.803 | 1,000.00 | 2,381,320.00 | |
| PUR 43985 | 12/05/08 12/10/08 | 22405110 422109 | COX RADIO CL A MAGNA SECURITIES CORP | | 32,411.00 | 5.810 | 648.22 | 188,946.41 | |
| PUR 43985 | 12/12/08 12/17/08 | 22405110 422132 | COX RADIO CL A MAGNA SECURITIES CORP | | 17,589.00 | 5.875 | 351.78 | 103,688.91 | |
| PUR 43985 | 12/15/08 12/18/08 | 22405110 422136 | COX RADIO CL A STURDIVANT/EXECUTION | | 50,000.00 | 5.857 | 1,000.00 | 293,835.00 | |
| PUR 43985 | 12/16/08 12/19/08 | 22405110 422140 | COX RADIO CL A BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 6.201 | 1,000.00 | 311,040.00 | |
| PUR 43985 | 12/17/08 12/22/08 | 22405110 422144 | COX RADIO CL A RAYMOND JAMES/EXECUTION | | 50,000.00 | 6.234 | 1,000.00 | 312,685.00 | |
| PUR 43985 | 12/19/08 12/24/08 | 22405110 422152 | COX RADIO CL A RAYMOND JAMES/EXECUTION | | 50,000.00 | 6.227 | 1,000.00 | 312,340.00 | |
| PUR 43985 | 12/22/08 12/26/08 | 22405110 422157 | COX RADIO CL A BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 6.132 | 1,000.00 | 307,575.00 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43985 | 12/23/08 12/29/08 | 22405110 422162 | COX RADIO CL A BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 6.196 | 1,000.00 | 310,790.00 | |
| PUR 42996 | 12/05/08 12/10/08 | 25674610 422109 | DOLLAR TREE INC MERRIMAN/OTC | | 20,000.00 | 40.073 | 300.00 | 801,752.00 | |
| PUR 42996 | 12/09/08 12/12/08 | 25674610 422117 | DOLLAR TREE INC MAGNA SECURITIES (OTC) | | 10,000.00 | 40.554 | 150.00 | 405,690.00 | |
| PUR 42996 | 12/16/08 12/19/08 | 25674610 422140 | DOLLAR TREE INC MERRIMAN/OTC | | 10,000.00 | 42.109 | 150.00 | 421,244.00 | |
| PUR 43901 | 11/26/08 12/02/08 | 25746U10 422083 | DOMINION RESOURCES INC/VA STURDIVANT/EXECUTION | | 50,000.00 | 36.198 | 1,000.00 | 1,810,885.00 | |
| PUR 43901 | 11/28/08 12/03/08 | 25746U10 422088 | DOMINION RESOURCES INC/VA WILLIAMS CAPITAL GROUP | | 50,000.00 | 36.454 | 1,000.00 | 1,823,685.00 | |
| PUR 43901 | 12/12/08 12/17/08 | 25746U10 422132 | DOMINION RESOURCES INC/VA GRISWOLD COMPANY | | 100,000.00 | 34.112 | 1,000.00 | 3,412,220.00 | |
| PUR 40720 | 12/12/08 12/17/08 | 26353410 422132 | DU PONT (E.I.) DE NEMOURS CAPIS/SOFT | | 200,000.00 | 26.165 | 10,000.00 | 5,242,900.00 | |
| PUR 40720 | 12/19/08 12/24/08 | 26353410 422152 | DU PONT (E.I.) DE NEMOURS GRISWOLD COMPANY | | 100,000.00 | 25.589 | 1,000.00 | 2,559,920.00 | |
| PUR 43747 | 12/05/08 12/10/08 | 26875P10 422109 | EOG RESOURCES INC STURDIVANT/EXECUTION | | 30,000.00 | 64.302 | 600.00 | 1,929,669.00 | |
| PUR 43747 | 12/10/08 12/15/08 | 26875P10 422122 | EOG RESOURCES INC STURDIVANT/EXECUTION | | 10,000.00 | 73.134 | 200.00 | 731,540.00 | |

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|--------------|----------------------|--------------------|--|-----------|--------|--------|--------------|
| PUR 43747 | 12/19/08 12/24/08 | 26875P10 422152 | EOG RESOURCES INC RAYMOND JAMES/EXECUTION | 20,000.00 | 65.715 | 400.00 | 1,314,692.00 |
| PUR 43747 | 12/23/08 12/29/08 | 26875P10 422162 | EOG RESOURCES INC RAYMOND JAMES/EXECUTION | 20,000.00 | 61.460 | 400.00 | 1,229,594.00 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 39915 | 11/26/08 12/02/08 | 29084Q10 422083 | EMCOR GROUP INC. WILLIAMS CAPITAL GROUP | | 20,000.00 | 15.508 | 400.00 | 310,562.00 | |
| PUR 39915 | 11/28/08 12/03/08 | 29084Q10 422088 | EMCOR GROUP INC. RAYMOND JAMES/EXECUTION | | 20,000.00 | 15.560 | 400.00 | 311,594.00 | |
| PUR 39915 | 12/02/08 12/05/08 | 29084Q10 422097 | EMCOR GROUP INC. MAGNA SECURITIES CORP | | 20,000.00 | 14.369 | 400.00 | 287,776.00 | |
| PUR 39916 | 12/02/08 12/05/08 | 29380T10 422097 | ENTERTAINMENT PROPERTIES TR MAGNA SECURITIES CORP | | 20,000.00 | 20.935 | 400.00 | 419,106.00 | |
| PUR 39916 | 12/03/08 12/08/08 | 29380T10 422101 | ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI | | 10,000.00 | 22.397 | 200.00 | 224,171.00 | |
| PUR 39916 | 12/04/08 12/09/08 | 29380T10 422105 | ENTERTAINMENT PROPERTIES TR STURDIVANT/EXECUTION | | 10,000.00 | 24.261 | 200.00 | 242,807.00 | |
| PUR 39916 | 12/05/08 12/10/08 | 29380T10 422109 | ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI | | 10,000.00 | 22.881 | 200.00 | 229,011.00 | |
| PUR 39916 | 12/12/08 12/17/08 | 29380T10 422132 | ENTERTAINMENT PROPERTIES TR MAGNA SECURITIES CORP | | 20,000.00 | 25.787 | 400.00 | 516,130.00 | |
| PUR 39916 | 12/16/08 12/19/08 | 29380T10 422140 | ENTERTAINMENT PROPERTIES TR WILLIAMS CAPITAL GROUP | | 20,000.00 | 27.924 | 400.00 | 558,880.00 | |
| PUR 44060 | 12/12/08 12/17/08 | 30205120 422132 | EXIDE TECHNOLOGIES SUSQUEHANNA/OTC | | 60,000.00 | 4.192 | 900.00 | 252,426.00 | |
| PUR 44060 | 12/16/08 12/19/08 | 30205120 422140 | EXIDE TECHNOLOGIES SUSQUEHANNA/OTC | | 40,000.00 | 4.481 | 600.00 | 179,856.00 | |
| PUR 44060 | 12/17/08 12/22/08 | 30205120 422144 | EXIDE TECHNOLOGIES ITT (CHANNEL) | | 20,000.00 | 5.131 | 300.00 | 102,916.00 | |
| PUR 44060 | 12/23/08 12/29/08 | 30205120 422162 | EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC) | | 20,000.00 | 4.942 | 300.00 | 99,132.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 39921 | 12/09/08 12/12/08 | 31428X10 422117 | FEDEX CORP. HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 66.540 | 400.00 | 1,331,200.00 | |
| PUR 43939 | 12/02/08 12/05/08 | 35063R10 422097 | FOUNDRY NETWORKS INC LABRANCHE/OTC | | 100,000.00 | 15.252 | 1,500.00 | 1,526,740.00 | |
| PUR 43939 | 12/05/08 12/10/08 | 35063R10 422109 | FOUNDRY NETWORKS INC MAGNA SECURITIES (OTC) | | 100,000.00 | 15.391 | 1,500.00 | 1,540,580.00 | |
| PUR 43939 | 12/05/08 12/10/08 | 35063R10 422109 | FOUNDRY NETWORKS INC MERRIMAN/OTC | | 100,000.00 | 15.244 | 1,500.00 | 1,525,940.00 | |
| PUR 43939 | 12/08/08 12/11/08 | 35063R10 422113 | FOUNDRY NETWORKS INC LABRANCHE/OTC | | 36,466.00 | 15.400 | 546.99 | 562,112.45 | |
| PUR 43939 | 12/09/08 12/12/08 | 35063R10 422117 | FOUNDRY NETWORKS INC LABRANCHE/OTC | | 2,636.00 | 15.400 | 39.54 | 40,633.94 | |
| PUR 43939 | 12/12/08 12/17/08 | 35063R10 422132 | FOUNDRY NETWORKS INC LABRANCHE/OTC | | 21,898.00 | 15.389 | 328.47 | 337,327.74 | |
| PUR 43856 | 11/25/08 12/01/08 | 36871040 422079 | GENENTECH INC RAYMOND JAMES/EXECUTION | | 40,000.00 | 75.796 | 800.00 | 3,032,624.00 | |
| PUR 43856 | 11/26/08 12/02/08 | 36871040 422083 | GENENTECH INC WILLIAMS CAPITAL GROUP | | 20,000.00 | 74.807 | 400.00 | 1,496,532.00 | |
| PUR 44059 | 12/12/08 12/17/08 | 39762420 422132 | GREIF INC-CL B BMO CAPITAL MARKETS/EXECUTI | | 23,200.00 | 30.828 | 464.00 | 715,662.00 | |
| PUR 44059 | 12/15/08 12/18/08 | 39762420 422136 | GREIF INC-CL B BMO CAPITAL MARKETS/EXECUTI | | 12,300.00 | 30.624 | 246.00 | 376,924.89 | |
| PUR | 12/16/08 | 39762420 | GREIF INC-CL B | | | | | | |

| | | | | | | | |
|-------|----------|----------|-----------------------------|----------|--------|-------|------------|
| 44059 | 12/19/08 | 422140 | BMO CAPITAL MARKETS/EXECUTI | 3,300.00 | 30.898 | 66.00 | 102,028.08 |
| PUR | 12/19/08 | 39762420 | GREIF INC-CL B | | | | |
| 44059 | 12/24/08 | 422152 | BMO CAPITAL MARKETS/EXECUTI | 3,500.00 | 30.494 | 70.00 | 106,799.00 |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR | 12/22/08 | 39762420 | GREIF INC-CL B | | | | | | |
| 44059 | 12/26/08 | 422157 | BMO CAPITAL MARKETS/EXECUTI | | 37,700.00 | 30.293 | 754.00 | 1,142,788.79 | |
| PUR | 12/23/08 | 39762420 | GREIF INC-CL B | | | | | | |
| 44059 | 12/29/08 | 422162 | BMO CAPITAL MARKETS/EXECUTI | | 16,700.00 | 30.724 | 334.00 | 513,416.45 | |
| PUR | 12/24/08 | 39762420 | GREIF INC-CL B | | | | | | |
| 44059 | 12/30/08 | 422166 | BMO CAPITAL MARKETS/EXECUTI | | 3,300.00 | 30.799 | 66.00 | 101,702.04 | |
| PUR | 11/26/08 | 42823610 | HEWLETT-PACKARD CO. | | | | | | |
| 39931 | 12/02/08 | 422083 | ICAP CORPORATES LLC | | 200,000.00 | 34.116 | 2,000.00 | 6,825,280.00 | |
| PUR | 12/05/08 | 44701110 | HUNTSMAN CORP. | | | | | | |
| 41547 | 12/10/08 | 422109 | ICAP CORPORATES LLC | | 100,000.00 | 5.426 | 1,000.00 | 543,590.00 | |
| PUR | 12/12/08 | 44701110 | HUNTSMAN CORP. | | | | | | |
| 41547 | 12/17/08 | 422132 | FORTIS CLEARING AMERICAS LL | | 100,000.00 | 5.640 | 1,000.00 | 564,960.00 | |
| PUR | 12/16/08 | 44701110 | HUNTSMAN CORP. | | | | | | |
| 41547 | 12/19/08 | 422140 | FORTIS CLEARING AMERICAS LL | | 200,000.00 | 3.019 | 2,000.00 | 605,820.00 | |
| PUR | 12/18/08 | 44701110 | HUNTSMAN CORP. | | | | | | |
| 41547 | 12/23/08 | 422148 | FORTIS CLEARING AMERICAS LL | | 80,000.00 | 3.443 | 800.00 | 276,224.00 | |
| PUR | 12/18/08 | 44701110 | HUNTSMAN CORP. | | | | | | |
| 41547 | 12/23/08 | 422148 | ITT (CHANNEL) | | 20,000.00 | 3.445 | 200.00 | 69,108.00 | |
| PUR | 12/22/08 | 44701110 | HUNTSMAN CORP. | | | | | | |
| 41547 | 12/26/08 | 422157 | RAYMOND JAMES/EXECUTION | | 100,000.00 | 3.653 | 1,000.00 | 366,250.00 | |
| PUR | 11/25/08 | 48517030 | KANSAS CITY SOUTHERN | | | | | | |
| 39942 | 12/01/08 | 422079 | RAYMOND JAMES/EXECUTION | | 30,000.00 | 20.118 | 600.00 | 604,134.00 | |
| PUR | 11/26/08 | 48517030 | KANSAS CITY SOUTHERN | | | | | | |
| 39942 | 12/02/08 | 422083 | STURDIVANT/EXECUTION | | 20,000.00 | 21.471 | 400.00 | 429,824.00 | |
| PUR | 12/12/08 | 48517030 | KANSAS CITY SOUTHERN | | | | | | |
| 39942 | 12/17/08 | 422132 | STURDIVANT/EXECUTION | | 20,000.00 | 17.433 | 400.00 | 349,052.00 | |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR | 12/01/08 | 51783410 | LAS VEGAS SANDS CORP | | | | | | |
| 43917 | 12/04/08 | 422092 | BMO CAPITAL MARKETS/EXECUTI | | 60,000.00 | 4.454 | 1,200.00 | 268,464.00 | |
| PUR | 12/01/08 | 51783410 | LAS VEGAS SANDS CORP | | | | | | |
| 43917 | 12/04/08 | 422092 | ICAP CORPORATES LLC | | 140,000.00 | 4.247 | 1,400.00 | 596,022.00 | |
| PUR | 12/02/08 | 51783410 | LAS VEGAS SANDS CORP | | | | | | |
| 43917 | 12/05/08 | 422097 | MERIDIAN EQUITY PARTNERS | | 300,000.00 | 4.314 | 3,000.00 | 1,297,290.00 | |
| PUR | 12/03/08 | 51783410 | LAS VEGAS SANDS CORP | | | | | | |
| 43917 | 12/08/08 | 422101 | ICAP CORPORATES LLC | | 200,000.00 | 4.685 | 2,000.00 | 938,940.00 | |
| PUR | 11/28/08 | 53071M50 | LIBERTY MEDIA CORP | | | | | | |
| 43455 | 12/03/08 | 422088 | SUSQUEHANNA/OTC | | 100,000.00 | 11.344 | 1,500.00 | 1,135,860.00 | |
| PUR | 12/02/08 | 53071M50 | LIBERTY MEDIA CORP | | | | | | |
| 43455 | 12/05/08 | 422097 | MAGNA SECURITIES (OTC) | | 100,000.00 | 11.033 | 1,500.00 | 1,104,780.00 | |
| PUR | 12/12/08 | 53245710 | LILLY ELI & CO. | | | | | | |
| 39946 | 12/17/08 | 422132 | GRISWOLD COMPANY | | 150,000.00 | 35.592 | 1,500.00 | 5,340,330.00 | |
| PUR | 12/23/08 | 53245710 | LILLY ELI & CO. | | | | | | |
| 39946 | 12/29/08 | 422162 | MERIDIAN EQUITY PARTNERS | | 50,000.00 | 38.112 | 500.00 | 1,906,110.00 | |
| PUR | 12/26/08 | 53245710 | LILLY ELI & CO. | | | | | | |
| 39946 | 12/31/08 | 422171 | BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 37.999 | 1,000.00 | 1,900,965.00 | |
| PUR | 11/25/08 | 53418710 | LINCOLN NATIONAL CORP. | | | | | | |
| 39948 | 12/01/08 | 422079 | RAYMOND JAMES/EXECUTION | | 40,000.00 | 7.479 | 800.00 | 299,968.00 | |
| PUR | 11/26/08 | 53418710 | LINCOLN NATIONAL CORP. | | | | | | |
| 39948 | 12/02/08 | 422083 | STURDIVANT/EXECUTION | | 20,000.00 | 11.027 | 400.00 | 220,938.00 | |
| PUR | 12/05/08 | 53418710 | LINCOLN NATIONAL CORP. | | | | | | |
| 39948 | 12/10/08 | 422109 | MAGNA SECURITIES CORP | | 40,000.00 | 15.100 | 800.00 | 604,780.00 | |

PUR 12/08/08 53418710 LINCOLN NATIONAL CORP.
 39948 12/11/08 422113 STURDIVANT/EXECUTION 20,000.00 18.689 400.00 374,184.00

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|----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 41563 | 12/05/08 12/10/08 | 53555510 422109 | LINDSAY CORP. STURDIVANT/EXECUTION | | 10,000.00 | 30.089 | 200.00 | 301,093.00 | |
| PUR 41563 | 12/08/08 12/11/08 | 53555510 422113 | LINDSAY CORP. MAGNA SECURITIES CORP | | 10,000.00 | 34.437 | 200.00 | 344,567.00 | |
| PUR 41563 | 12/19/08 12/24/08 | 53555510 422152 | LINDSAY CORP. RAYMOND JAMES/EXECUTION | | 10,000.00 | 37.617 | 200.00 | 376,371.00 | |
| PUR 41252 | 12/12/08 12/17/08 | 55608B10 422132 | MACQUARIE INFRASTRUCTURE CO RAYMOND JAMES/EXECUTION | | 50,000.00 | 3.512 | 1,000.00 | 176,615.00 | |
| PUR 39949 | 12/02/08 12/05/08 | 55616P10 422097 | MACY'S, INC. FORTIS CLEARING AMERICAS LL | | 100,000.00 | 6.596 | 1,000.00 | 660,590.00 | |
| PUR 39949 | 12/17/08 12/22/08 | 55616P10 422144 | MACY'S, INC. MERIDIAN EQUITY PARTNERS | | 100,000.00 | 9.260 | 1,000.00 | 927,000.00 | |
| PUR 43733 | 11/26/08 12/02/08 | 58505510 422083 | MEDTRONIC INC PRINCETON SECURITIES GROUP | | 100,000.00 | 29.355 | 1,000.00 | 2,936,510.00 | |
| PUR 43733 | 12/03/08 12/08/08 | 58505510 422101 | MEDTRONIC INC FORTIS CLEARING AMERICAS LL | | 100,000.00 | 29.395 | 1,000.00 | 2,940,530.00 | |
| PUR 43733 | 12/10/08 12/15/08 | 58505510 422122 | MEDTRONIC INC STURDIVANT/EXECUTION | | 20,000.00 | 31.073 | 400.00 | 621,868.00 | |
| PUR 43733 | 12/16/08 12/19/08 | 58505510 422140 | MEDTRONIC INC STURDIVANT/EXECUTION | | 50,000.00 | 30.508 | 1,000.00 | 1,526,410.00 | |
| PUR 39953 | 12/04/08 12/09/08 | 58933110 422105 | MERCK & CO., INC. FORTIS CLEARING AMERICAS LL | | 100,000.00 | 25.501 | 1,000.00 | 2,551,130.00 | |
| PUR 43194 | 12/12/08 12/17/08 | 60786L10 422132 | MODUSLINK GLOBAL SOLUTIONS LIQUIDNET | | 100,000.00 | 2.913 | 1,000.00 | 292,250.00 | |
| PUR 43551 | 11/26/08 12/02/08 | 62937750 422083 | NRG ENERGY INC BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 22.459 | 800.00 | 899,168.00 | |

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|----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43551 | 11/28/08 12/03/08 | 62937750 422088 | NRG ENERGY INC RAYMOND JAMES/EXECUTION | | 20,000.00 | 23.261 | 400.00 | 465,612.00 | |
| PUR 43551 | 12/01/08 12/04/08 | 62937750 422092 | NRG ENERGY INC MAGNA SECURITIES CORP | | 20,000.00 | 22.172 | 400.00 | 443,838.00 | |
| PUR 43551 | 12/02/08 12/05/08 | 62937750 422097 | NRG ENERGY INC MAGNA SECURITIES CORP | | 20,000.00 | 21.953 | 400.00 | 439,466.00 | |
| PUR 43551 | 12/03/08 12/08/08 | 62937750 422101 | NRG ENERGY INC BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 22.686 | 400.00 | 454,128.00 | |
| PUR 43551 | 12/04/08 12/09/08 | 62937750 422105 | NRG ENERGY INC STURDIVANT/EXECUTION | | 40,000.00 | 23.277 | 800.00 | 931,884.00 | |
| PUR 43551 | 12/05/08 12/10/08 | 62937750 422109 | NRG ENERGY INC BMO CAPITAL MARKETS/EXECUTI | | 80,000.00 | 22.745 | 1,600.00 | 1,821,200.00 | |
| PUR 43551 | 12/08/08 12/11/08 | 62937750 422113 | NRG ENERGY INC STURDIVANT/EXECUTION | | 20,000.00 | 23.615 | 400.00 | 472,706.00 | |
| PUR 43551 | 12/10/08 12/15/08 | 62937750 422122 | NRG ENERGY INC BMO CAPITAL MARKETS/EXECUTI | | 60,000.00 | 23.468 | 1,200.00 | 1,409,286.00 | |
| PUR 43551 | 12/11/08 12/16/08 | 62937750 422127 | NRG ENERGY INC MAGNA SECURITIES CORP | | 20,000.00 | 24.194 | 400.00 | 484,282.00 | |
| PUR 43551 | 12/12/08 12/17/08 | 62937750 422132 | NRG ENERGY INC RAYMOND JAMES/EXECUTION | | 40,000.00 | 22.821 | 800.00 | 913,628.00 | |
| PUR 43551 | 12/16/08 12/19/08 | 62937750 422140 | NRG ENERGY INC PRINCETON SECURITIES GROUP | | 100,000.00 | 22.336 | 1,000.00 | 2,234,640.00 | |
| PUR 43551 | 12/17/08 12/22/08 | 62937750 422144 | NRG ENERGY INC MAGNA SECURITIES CORP | | 50,000.00 | 22.001 | 1,000.00 | 1,101,030.00 | |

PUR 12/18/08 62937750 NRG ENERGY INC
 43551 12/23/08 422148 ITT (CHANNEL) 30,000.00 21.885 450.00 657,009.00

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 43551 | 12/18/08 12/23/08 | 62937750 422148 | NRG ENERGY INC STURDIVANT/EXECUTION | | 50,000.00 | 22.106 | 1,000.00 | 1,106,300.00 | |
| PUR 43551 | 12/19/08 12/24/08 | 62937750 422152 | NRG ENERGY INC MERIDIAN EQUITY PARTNERS | | 100,000.00 | 21.556 | 1,000.00 | 2,156,570.00 | |
| PUR 43551 | 12/22/08 12/26/08 | 62937750 422157 | NRG ENERGY INC RAYMOND JAMES/EXECUTION | | 50,000.00 | 21.380 | 1,000.00 | 1,069,995.00 | |
| PUR 43551 | 12/23/08 12/29/08 | 62937750 422162 | NRG ENERGY INC PRINCETON SECURITIES GROUP | | 100,000.00 | 20.139 | 1,000.00 | 2,014,860.00 | |
| PUR 43551 | 12/24/08 12/30/08 | 62937750 422166 | NRG ENERGY INC BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 20.076 | 1,000.00 | 1,004,785.00 | |
| PUR 43551 | 12/26/08 12/31/08 | 62937750 422171 | NRG ENERGY INC BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 21.057 | 1,000.00 | 1,053,835.00 | |
| PUR 43537 | 12/02/08 12/05/08 | 63540510 422097 | NATIONAL CITY CORP FORTIS CLEARING AMERICAS LL | | 100,000.00 | 1.660 | 1,000.00 | 167,000.00 | |
| PUR 42901 | 12/19/08 12/24/08 | 63935N10 422152 | NAVIGANT CONSULTING INC. STURDIVANT/EXECUTION | | 20,000.00 | 16.154 | 400.00 | 323,484.00 | |
| PUR 42901 | 12/22/08 12/26/08 | 63935N10 422157 | NAVIGANT CONSULTING INC. RAYMOND JAMES/EXECUTION | | 50,000.00 | 15.531 | 1,000.00 | 777,570.00 | |
| PUR 44092 | 12/17/08 12/22/08 | 65122910 422144 | NEWELL RUBBERMAID INC MAGNA SECURITIES CORP | | 80,000.00 | 9.589 | 1,600.00 | 768,752.00 | |
| PUR 44092 | 12/17/08 12/22/08 | 65122910 422144 | NEWELL RUBBERMAID INC MERIDIAN EQUITY PARTNERS | | 100,000.00 | 10.841 | 1,000.00 | 1,085,070.00 | |
| PUR 44092 | 12/18/08 12/23/08 | 65122910 422148 | NEWELL RUBBERMAID INC BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 9.961 | 800.00 | 399,256.00 | |
| PUR 44092 | 12/19/08 12/24/08 | 65122910 422152 | NEWELL RUBBERMAID INC PRINCETON SECURITIES GROUP | | 100,000.00 | 9.715 | 1,000.00 | 972,520.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 44092 | 12/22/08 12/26/08 | 65122910 422157 | NEWELL RUBBERMAID INC FORTIS CLEARING AMERICAS LL | | 60,000.00 | 9.504 | 600.00 | 570,852.00 | |
| PUR 44092 | 12/23/08 12/29/08 | 65122910 422162 | NEWELL RUBBERMAID INC FORTIS CLEARING AMERICAS LL | | 60,000.00 | 9.792 | 600.00 | 588,114.00 | |
| PUR 44092 | 12/24/08 12/30/08 | 65122910 422166 | NEWELL RUBBERMAID INC FORTIS CLEARING AMERICAS LL | | 40,000.00 | 9.705 | 400.00 | 388,584.00 | |
| PUR 44092 | 12/26/08 12/31/08 | 65122910 422171 | NEWELL RUBBERMAID INC BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 9.821 | 400.00 | 196,810.00 | |
| PUR 43536 | 11/26/08 12/02/08 | 67066G10 422083 | NVIDIA CORP SUSQUEHANNA/OTC | | 100,000.00 | 7.480 | 1,500.00 | 749,450.00 | |
| PUR 43536 | 12/10/08 12/15/08 | 67066G10 422122 | NVIDIA CORP SUSQUEHANNA/OTC | | 100,000.00 | 8.099 | 1,500.00 | 811,400.00 | |
| PUR 43884 | 11/26/08 12/02/08 | 67073Y10 422083 | NV ENERGY INC ICAP CORPORATES LLC | | 50,000.00 | 9.562 | 500.00 | 478,610.00 | |
| PUR 43884 | 11/28/08 12/03/08 | 67073Y10 422088 | NV ENERGY INC ICAP CORPORATES LLC | | 50,000.00 | 9.404 | 500.00 | 470,685.00 | |
| PUR 43884 | 12/01/08 12/04/08 | 67073Y10 422092 | NV ENERGY INC GRISWOLD COMPANY | | 100,000.00 | 9.053 | 1,000.00 | 906,300.00 | |
| PUR 43884 | 12/15/08 12/18/08 | 67073Y10 422136 | NV ENERGY INC PRINCETON SECURITIES GROUP | | 100,000.00 | 9.230 | 1,000.00 | 923,950.00 | |
| PUR 43884 | 12/24/08 12/30/08 | 67073Y10 422166 | NV ENERGY INC PRINCETON SECURITIES GROUP | | 100,000.00 | 9.407 | 1,000.00 | 941,740.00 | |
| PUR 39898 | 12/02/08 12/05/08 | 70454910 422097 | PEABODY ENERGY CORP. MAGNA SECURITIES CORP | | 20,000.00 | 20.024 | 400.00 | 400,878.00 | |
| PUR | 12/03/08 | 70454910 | PEABODY ENERGY CORP. | | | | | | |

39898 12/08/08 422101 BMO CAPITAL MARKETS/EXECUTI 20,000.00 19.935 400.00 399,094.00

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 39898 | 12/23/08 12/29/08 | 70454910 422162 | PEABODY ENERGY CORP. WILLIAMS CAPITAL GROUP | | 20,000.00 | 21.801 | 400.00 | 436,416.00 | |
| PUR 39898 | 12/24/08 12/30/08 | 70454910 422166 | PEABODY ENERGY CORP. STURDIVANT/EXECUTION | | 20,000.00 | 20.341 | 400.00 | 407,210.00 | |
| PUR 39898 | 12/26/08 12/31/08 | 70454910 422171 | PEABODY ENERGY CORP. BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 21.315 | 400.00 | 426,704.00 | |
| PUR 43552 | 12/17/08 12/22/08 | 71344810 422144 | PEPSICO INC MERIDIAN EQUITY PARTNERS | | 50,000.00 | 53.957 | 500.00 | 2,698,365.00 | |
| PUR 43552 | 12/22/08 12/26/08 | 71344810 422157 | PEPSICO INC FORTIS CLEARING AMERICAS LL | | 50,000.00 | 54.212 | 500.00 | 2,711,120.00 | |
| PUR 43552 | 12/23/08 12/29/08 | 71344810 422162 | PEPSICO INC MERIDIAN EQUITY PARTNERS | | 50,000.00 | 54.129 | 500.00 | 2,706,960.00 | |
| PUR 40653 | 12/09/08 12/12/08 | 71817210 422117 | PHILIP MORRIS INTERNATIONAL BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 42.104 | 1,000.00 | 2,106,190.00 | |
| PUR 43588 | 12/01/08 12/04/08 | 74432010 422092 | PRUDENTIAL FINANCIAL INC FORTIS CLEARING AMERICAS LL | | 100,000.00 | 19.335 | 1,000.00 | 1,934,500.00 | |
| PUR 43588 | 12/02/08 12/05/08 | 74432010 422097 | PRUDENTIAL FINANCIAL INC PRINCETON SECURITIES GROUP | | 100,000.00 | 17.575 | 1,000.00 | 1,758,460.00 | |
| PUR 39968 | 12/10/08 12/15/08 | 74531010 422122 | PUGET ENERGY INC. WILLIAMS CAPITAL GROUP | | 50,000.00 | 24.380 | 1,000.00 | 1,220,015.00 | |
| PUR 39968 | 12/11/08 12/16/08 | 74531010 422127 | PUGET ENERGY INC. WILLIAMS CAPITAL GROUP | | 50,000.00 | 24.215 | 1,000.00 | 1,211,760.00 | |
| PUR 39968 | 12/12/08 12/17/08 | 74531010 422132 | PUGET ENERGY INC. WILLIAMS CAPITAL GROUP | | 50,000.00 | 24.500 | 1,000.00 | 1,225,985.00 | |
| PUR 39968 | 12/15/08 12/18/08 | 74531010 422136 | PUGET ENERGY INC. WILLIAMS CAPITAL GROUP | | 50,000.00 | 24.133 | 1,000.00 | 1,207,660.00 | |

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|------------------------------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 39969 | 12/12/08 12/17/08 | 76171310 422132 | REYNOLDS AMERICAN INC. STURDIVANT/EXECUTION | | 20,000.00 | 39.866 | 400.00 | 797,712.00 | |
| PUR 44057 | 12/12/08 12/17/08 | 77537110 422132 | ROHM & HAAS CO MERIDIAN EQUITY PARTNERS | | 17,296.00 | 67.420 | 172.96 | 1,166,269.28 | |
| PUR 44057 | 12/15/08 12/18/08 | 77537110 422136 | ROHM & HAAS CO MERIDIAN EQUITY PARTNERS | | 17,204.00 | 67.466 | 172.04 | 1,160,862.27 | |
| PUR 44057 | 12/15/08 12/18/08 | 77537110 422136 | ROHM & HAAS CO MERIDIAN EQUITY PARTNERS | | 20,000.00 | 67.886 | 200.00 | 1,357,918.00 | |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 37,204.00 | 67.692 | 372.04 | 2,518,780.27 | |
| PUR 44057 | 12/16/08 12/19/08 | 77537110 422140 | ROHM & HAAS CO MERIDIAN EQUITY PARTNERS | | 31,200.00 | 67.478 | 312.00 | 2,105,613.12 | |
| PUR 44057 | 12/19/08 12/24/08 | 77537110 422152 | ROHM & HAAS CO MERIDIAN EQUITY PARTNERS | | 34,300.00 | 67.422 | 343.00 | 2,312,910.74 | |
| PUR 44057 | 12/22/08 12/26/08 | 77537110 422157 | ROHM & HAAS CO FORTIS CLEARING AMERICAS LL | | 30,000.00 | 66.661 | 300.00 | 2,000,127.00 | |
| PUR 44057 | 12/23/08 12/29/08 | 77537110 422162 | ROHM & HAAS CO MAGNA SECURITIES CORP | | 20,000.00 | 66.308 | 400.00 | 1,326,568.00 | |
| PUR 39970 | 12/19/08 12/24/08 | 77938210 422152 | ROWAN COMPANIES INC. FORTIS CLEARING AMERICAS LL | | 200,000.00 | 15.332 | 2,000.00 | 3,068,340.00 | |
| PUR 43475 | 12/23/08 12/29/08 | 81725T10 422162 | SENSIENT TECHNOLOGIES MAGNA SECURITIES CORP | | 50,000.00 | 21.710 | 1,000.00 | 1,086,520.00 | |
| PUR 43667 | 12/10/08 12/15/08 | 83269640 422122 | JM SMUCKER CO/THE WILLIAMS CAPITAL GROUP | | 10,000.00 | 41.429 | 200.00 | 414,490.00 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 40599 | 12/12/08 12/17/08 | 87157D10 422132 | SYNAPTICS INCORPORATED MERRIMAN/OTC | | 50,000.00 | 18.067 | 750.00 | 904,105.00 | |
| PUR 40599 | 12/12/08 12/17/08 | 87157D10 422132 | SYNAPTICS INCORPORATED SUSQUEHANNA/OTC | | 50,000.00 | 18.105 | 750.00 | 906,020.00 | |
| PUR 39984 | 11/25/08 12/01/08 | 88731710 422079 | TIME WARNER INC. FORTIS CLEARING AMERICAS LL | | 100,000.00 | 8.068 | 1,000.00 | 807,770.00 | |
| PUR 39984 | 11/26/08 12/02/08 | 88731710 422083 | TIME WARNER INC. GRISWOLD COMPANY | | 100,000.00 | 8.441 | 1,000.00 | 845,070.00 | |
| PUR 39984 | 12/10/08 12/15/08 | 88731710 422122 | TIME WARNER INC. LABRANCHE/SOFT | | 200,000.00 | 10.035 | 10,000.00 | 2,016,940.00 | |
| PUR 39983 | 11/28/08 12/03/08 | 88870610 422088 | TIVO INC. KEYBANC CAPITAL MKTS INC | | 20,000.00 | 4.929 | 300.00 | 98,880.00 | |
| PUR 43984 | 12/05/08 12/10/08 | 89989610 422109 | TUPPERWARE BRANDS CORP WILLIAMS CAPITAL GROUP | | 50,000.00 | 15.531 | 1,000.00 | 777,555.00 | |
| PUR 43984 | 12/08/08 12/11/08 | 89989610 422113 | TUPPERWARE BRANDS CORP STURDIVANT/EXECUTION | | 50,000.00 | 17.262 | 1,000.00 | 864,105.00 | |
| PUR 43984 | 12/12/08 12/17/08 | 89989610 422132 | TUPPERWARE BRANDS CORP RAYMOND JAMES/EXECUTION | | 50,000.00 | 17.826 | 1,000.00 | 892,310.00 | |
| PUR 43984 | 12/12/08 12/17/08 | 89989610 422132 | TUPPERWARE BRANDS CORP WILLIAMS CAPITAL GROUP | | 50,000.00 | 18.501 | 1,000.00 | 926,035.00 | |
| PUR 43984 | 12/16/08 12/19/08 | 89989610 422140 | TUPPERWARE BRANDS CORP BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 18.876 | 1,000.00 | 944,800.00 | |
| PUR 40418 | 12/10/08 12/15/08 | 91324P10 422122 | UNITEDHEALTH GROUP INC RAYMOND JAMES/EXECUTION | | 55,000.00 | 21.281 | 1,100.00 | 1,171,566.00 | |
| PUR 40418 | 12/19/08 12/24/08 | 91324P10 422152 | UNITEDHEALTH GROUP INC STURDIVANT/EXECUTION | | 10,000.00 | 25.628 | 200.00 | 256,484.00 | |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR 42815 | 12/02/08 12/05/08 | 91886610 422097 | VALASSIS COMMUNICATIONS INC MAGNA SECURITIES CORP | | 35,000.00 | 1.396 | 350.00 | 49,224.00 | |
| PUR 42815 | 12/04/08 12/09/08 | 91886610 422105 | VALASSIS COMMUNICATIONS INC STURDIVANT/EXECUTION | | 30,000.00 | 1.401 | 300.00 | 42,321.00 | |
| PUR 42815 | 12/05/08 12/10/08 | 91886610 422109 | VALASSIS COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI | | 30,000.00 | 1.381 | 300.00 | 41,733.00 | |
| PUR 42815 | 12/10/08 12/15/08 | 91886610 422122 | VALASSIS COMMUNICATIONS INC RAYMOND JAMES/EXECUTION | | 50,000.00 | 1.668 | 500.00 | 83,920.00 | |
| PUR 42815 | 12/12/08 12/17/08 | 91886610 422132 | VALASSIS COMMUNICATIONS INC BMO CAPITAL MARKETS/EXECUTI | | 50,000.00 | 1.494 | 500.00 | 75,200.00 | |
| PUR 43669 | 12/02/08 12/05/08 | 93439040 422097 | WARNACO GROUP INC BMO CAPITAL MARKETS/EXECUTI | | 100,000.00 | 15.982 | 2,000.00 | 1,600,180.00 | |
| PUR 44058 | 12/12/08 12/17/08 | 94973V10 422132 | WELLPOINT INC FORTIS CLEARING AMERICAS LL | | 150,000.00 | 36.570 | 1,500.00 | 5,487,015.00 | |
| PUR 44058 | 12/15/08 12/18/08 | 94973V10 422136 | WELLPOINT INC GRISWOLD COMPANY | | 100,000.00 | 36.507 | 1,000.00 | 3,651,680.00 | |
| PUR 44058 | 12/16/08 12/19/08 | 94973V10 422140 | WELLPOINT INC ICAP CORPORATES LLC | | 100,000.00 | 38.197 | 1,000.00 | 3,820,700.00 | |
| PUR 41161 | 12/12/08 12/17/08 | 98074510 422132 | WOODWARD GOVERNOR CO. KEYBANC CAPITAL MKTS INC | | 40,000.00 | 20.113 | 600.00 | 805,100.00 | |
| PUR 41161 | 12/16/08 12/19/08 | 98074510 422140 | WOODWARD GOVERNOR CO. MERRIMAN/OTC | | 20,000.00 | 20.983 | 300.00 | 419,958.00 | |
| PUR 41161 | 12/19/08 12/24/08 | 98074510 422152 | WOODWARD GOVERNOR CO. KEYBANC CAPITAL MKTS INC | | 20,000.00 | 22.688 | 300.00 | 454,068.00 | |
| PUR 41161 | 12/22/08 12/26/08 | 98074510 422157 | WOODWARD GOVERNOR CO. ITT (CHANNEL) | | 20,000.00 | 21.983 | 300.00 | 439,968.00 | |

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|---------------------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|----------------|--------------|
| PUR 43281 | 12/12/08 12/17/08 | 98156Q10 422132 | WORLD WRESTLING ENTMT INC PRINCETON SECURITIES GROUP | | 50,000.00 | 11.550 | 500.00 | 577,985.00 | |
| PUR 43281 | 12/15/08 12/18/08 | 98156Q10 422136 | WORLD WRESTLING ENTMT INC MAGNA SECURITIES CORP | | 50,000.00 | 11.681 | 1,000.00 | 585,065.00 | |
| SUBTOTAL STOCK PURCHASES: | | | | | 16,132,755.00 | | 237,515.72 | 286,265,320.55 | |
| TOTAL FUND PURCHASES: | | | | | 16,132,755.00 | | 237,515.72 | 286,265,320.55 | |

SALES OF STOCK AND OTHER EQUITIES

| | | | | | | | | | |
|---------------|----------------------|--------------------|---|--|------------|-------|------------------|------------|-------------|
| SALE 40919 | 12/01/08 12/04/08 | 00088630 422093 | ADC TELECOMMUNICATIONS INC. LABRANCHE/OTC | | 100,000.00 | 6.801 | 3.81 1,500.00 | 678,546.19 | -722,787.30 |
| SALE 40919 | 12/02/08 12/05/08 | 00088630 422098 | ADC TELECOMMUNICATIONS INC. SUSQUEHANNA/OTC | | 100,000.00 | 6.732 | 3.77 1,500.00 | 671,666.23 | -729,667.26 |
| SALE 40919 | 12/03/08 12/08/08 | 00088630 422102 | ADC TELECOMMUNICATIONS INC. MAGNA SECURITIES (OTC) | | 100,000.00 | 6.667 | 3.74 1,500.00 | 665,146.26 | -736,187.23 |
| SALE 40919 | 12/04/08 12/09/08 | 00088630 422106 | ADC TELECOMMUNICATIONS INC. MAGNA SECURITIES (OTC) | | 100,000.00 | 6.251 | 3.51 1,500.00 | 623,586.49 | -777,747.00 |
| SALE 40919 | 12/10/08 12/15/08 | 00088630 422123 | ADC TELECOMMUNICATIONS INC. LABRANCHE/OTC | | 50,000.00 | 5.091 | 1.43 750.00 | 253,808.57 | -446,858.18 |
| SALE 40919 | 12/12/08 12/17/08 | 00088630 422133 | ADC TELECOMMUNICATIONS INC. MAGNA SECURITIES (OTC) | | 50,000.00 | 4.534 | 1.27 750.00 | 225,923.73 | -474,743.02 |
| SALE 40919 | 12/15/08 12/18/08 | 00088630 422137 | ADC TELECOMMUNICATIONS INC. LIQUIDNET | | 50,000.00 | 4.785 | 1.34 500.00 | 238,748.66 | -461,918.09 |
| SALE 40919 | 12/19/08 12/24/08 | 00088630 422153 | ADC TELECOMMUNICATIONS INC. MAGNA SECURITIES (OTC) | | 50,000.00 | 5.104 | 1.43 750.00 | 254,428.57 | -446,238.18 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 39885 | 12/24/08 12/30/08 | 00825210 422167 | AFFILIATED MANAGERS GROUP I WILLIAMS CAPITAL GROUP | | 10,000.00 | 35.409 | 1.99 200.00 | 353,889.01 | -297,571.62 |
| SALE 40888 | 12/02/08 12/05/08 | 03042010 422098 | AMERICAN WATER WORKS CO. IN MAGNA SECURITIES CORP | | 20,000.00 | 18.360 | 2.06 400.00 | 366,795.94 | -45,112.93 |
| SALE 40888 | 12/16/08 12/19/08 | 03042010 422141 | AMERICAN WATER WORKS CO. IN WILLIAMS CAPITAL GROUP | | 20,000.00 | 20.669 | 2.32 400.00 | 412,975.68 | 1,066.81 |
| SALE 39888 | 12/12/08 12/17/08 | 03251110 422133 | ANADARKO PETROLEUM CORP. RAYMOND JAMES/EXECUTION | | 20,000.00 | 36.065 | 4.04 400.00 | 720,889.96 | 281,987.21 |
| SALE 39881 | 11/28/08 12/03/08 | 03783310 422089 | APPLE INC. SUSQUEHANNA/OTC | | 10,000.00 | 92.373 | 5.18 150.00 | 923,573.82 | 104,000.43 |
| SALE 39881 | 12/12/08 12/17/08 | 03783310 422133 | APPLE INC. KEYBANC CAPITAL MKTS INC | | 10,000.00 | 98.329 | 5.51 150.00 | 983,132.49 | 163,559.10 |
| SALE 39881 | 12/15/08 12/18/08 | 03783310 422137 | APPLE INC. MERRIMAN/OTC | | 10,000.00 | 93.819 | 5.26 150.00 | 938,035.74 | 118,462.35 |
| SALE 39881 | 12/17/08 12/22/08 | 03783310 422145 | APPLE INC. MAGNA SECURITIES (OTC) | | 20,000.00 | 88.290 | 9.89 300.00 | 1,765,490.11 | 126,343.33 |
| SALE 39889 | 12/10/08 12/15/08 | 04269Q10 422123 | ARRIS GROUP INC. LABRANCHE/OTC | | 50,000.00 | 7.167 | 2.01 750.00 | 357,572.99 | -42,425.51 |
| SALE 39889 | 12/11/08 12/16/08 | 04269Q10 422128 | ARRIS GROUP INC. LABRANCHE/OTC | | 50,000.00 | 6.936 | 1.95 750.00 | 346,028.05 | -53,970.45 |
| SALE 39889 | 12/12/08 12/17/08 | 04269Q10 422133 | ARRIS GROUP INC. LABRANCHE/SOFT | | 50,000.00 | 6.788 | 1.91 2,500.00 | 336,878.09 | -63,120.41 |
| SALE 39889 | 12/16/08 12/19/08 | 04269Q10 422141 | ARRIS GROUP INC. MERRIMAN/OTC | | 50,000.00 | 6.780 | 1.90 750.00 | 338,238.10 | -61,760.40 |
| SALE 39889 | 12/23/08 12/29/08 | 04269Q10 422163 | ARRIS GROUP INC. MAGNA SECURITIES (OTC) | | 50,000.00 | 7.315 | 2.05 750.00 | 364,982.95 | -35,015.55 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 39895 | 12/12/08 12/17/08 | 08442310 422133 | WR BERKLEY CORP MAGNA SECURITIES CORP | | 20,000.00 | 27.790 | 3.12 400.00 | 555,400.88 | 227,894.61 |
| SALE 43991 | 12/09/08 12/12/08 | 09253U10 422118 | BLACKSTONE GROUP LP/THE ICAP CORPORATES LLC | | 100,000.00 | 6.818 | 3.82 1,000.00 | 680,746.18 | 6,226.18 |
| SALE 39897 | 12/12/08 12/17/08 | 11012210 422133 | BRISTOL-MYERS SQUIBB CO. GRISWOLD COMPANY | | 100,000.00 | 21.740 | 12.18 1,000.00 | 2,172,937.82 | -610,143.36 |
| SALE 42251 | 12/12/08 12/17/08 | 11132010 422133 | BROADCOM CORP. LABRANCHE/SOFT | | 225,000.00 | 16.936 | 21.34 11,250.00 | 3,799,373.66 | -1,546,512.74 |
| SALE 42251 | 12/12/08 12/17/08 | 11132010 422133 | BROADCOM CORP. LIQUIDNET | | 75,000.00 | 16.838 | 7.08 1,500.00 | 1,261,365.42 | -520,596.72 |
| SALE 42920 | 12/01/08 12/04/08 | 13342B10 422093 | CAMERON INTERNATIONAL CORP WILLIAMS CAPITAL GROUP | | 40,000.00 | 19.113 | 4.29 800.00 | 763,703.71 | -800,926.96 |
| SALE 39905 | 12/12/08 12/17/08 | 17275R10 422133 | CISCO SYSTEMS, INC. LABRANCHE/SOFT | | 100,000.00 | 16.951 | 9.50 5,000.00 | 1,690,120.50 | 494,681.39 |
| SALE 39905 | 12/16/08 12/19/08 | 17275R10 422141 | CISCO SYSTEMS, INC. SUSQUEHANNA/OTC | | 100,000.00 | 16.866 | 9.45 1,500.00 | 1,685,110.55 | 489,671.44 |
| SALE 39905 | 12/22/08 12/26/08 | 17275R10 422158 | CISCO SYSTEMS, INC. SUSQUEHANNA/OTC | | 100,000.00 | 16.452 | 9.22 1,500.00 | 1,643,700.78 | 448,261.67 |
| SALE 39901 | 12/12/08 12/17/08 | 17296710 422133 | CITIGROUP INC. GRISWOLD COMPANY | | 100,000.00 | 7.372 | 4.13 1,000.00 | 736,175.87 | -922,360.29 |
| SALE 39901 | 12/23/08 12/29/08 | 17296710 422163 | CITIGROUP INC. GRISWOLD COMPANY | | 175,000.00 | 6.603 | 6.48 1,750.00 | 1,153,698.52 | -1,748,739.76 |
| SALE 39901 | 12/23/08 12/29/08 | 17296710 422163 | CITIGROUP INC. ICAP CORPORATES LLC | | 125,000.00 | 6.602 | 4.63 1,250.00 | 823,945.37 | -1,249,224.83 |
| SALE 39904 | 12/02/08 12/05/08 | 20825C10 422098 | CONOCOPHILLIPS MAGNA SECURITIES CORP | | 60,000.00 | 49.683 | 16.70 1,200.00 | 2,979,781.30 | 1,019,008.50 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 39904 | 12/04/08 12/09/08 | 20825C10 422106 | CONOCOPHILLIPS PRINCETON SECURITIES GROUP | | 70,000.00 | 49.003 | 19.21 700.00 | 3,429,518.79 | 1,141,950.52 |
| SALE 39904 | 12/05/08 12/10/08 | 20825C10 422110 | CONOCOPHILLIPS WILLIAMS CAPITAL GROUP | | 80,000.00 | 45.445 | 20.36 1,600.00 | 3,633,979.64 | 1,019,615.91 |
| SALE 39904 | 12/08/08 12/11/08 | 20825C10 422114 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 51.101 | 5.73 400.00 | 1,021,610.27 | 368,019.34 |
| SALE 39904 | 12/09/08 12/12/08 | 20825C10 422118 | CONOCOPHILLIPS FORTIS CLEARING AMERICAS LL | | 100,000.00 | 51.573 | 28.88 1,000.00 | 5,156,291.12 | 1,888,336.45 |
| SALE 39904 | 12/10/08 12/15/08 | 20825C10 422123 | CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 52.875 | 2.97 200.00 | 528,548.03 | 201,752.56 |
| SALE 39904 | 12/15/08 12/18/08 | 20825C10 422137 | CONOCOPHILLIPS MAGNA SECURITIES CORP | | 20,000.00 | 52.771 | 5.92 400.00 | 1,055,016.08 | 401,425.15 |
| SALE 39904 | 12/16/08 12/19/08 | 20825C10 422141 | CONOCOPHILLIPS GRISWOLD COMPANY | | 40,000.00 | 52.971 | 11.87 400.00 | 2,118,436.13 | 811,254.26 |
| SALE 43011 | 12/03/08 12/08/08 | 21037110 422102 | CONSTELLATION ENERGY GROUP ICAP CORPORATES LLC | | 200,000.00 | 28.494 | 31.92 2,000.00 | 5,696,668.08 | 845,726.89 |
| SALE 39909 | 12/15/08 12/18/08 | 23585110 422137 | DANAHER CORP. MAGNA SECURITIES CORP | | 10,000.00 | 50.300 | 2.82 200.00 | 502,794.18 | 161,225.25 |
| SALE 39909 | 12/23/08 12/29/08 | 23585110 422163 | DANAHER CORP. FORTIS CLEARING AMERICAS LL | | 140,000.00 | 54.374 | 42.63 1,400.00 | 7,610,917.37 | 2,828,952.36 |
| SALE 43828 | 11/26/08 12/02/08 | 24353710 422084 | DECKERS OUTDOOR CORP INSTINET (PORTAL) | | 10,000.00 | 58.158 | 3.26 70.00 | 581,501.74 | 86,974.96 |
| SALE 43828 | 11/26/08 12/02/08 | 24353710 422084 | DECKERS OUTDOOR CORP MERRIMAN/OTC | | 20,000.00 | 56.841 | 6.37 300.00 | 1,136,517.63 | 147,464.06 |
| SALE 39908 | 12/09/08 12/12/08 | 24419910 422118 | DEERE & CO. STURDIVANT/EXECUTION | | 10,000.00 | 37.796 | 2.12 200.00 | 377,752.88 | -33,274.28 |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 39908 | 12/10/08 12/15/08 | 24419910 422123 | DEERE & CO. HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 38.557 | 2.16 200.00 | 385,371.84 | -25,655.32 |
| SALE 39908 | 12/11/08 12/16/08 | 24419910 422128 | DEERE & CO. STURDIVANT/EXECUTION | | 10,000.00 | 37.882 | 2.13 200.00 | 378,613.87 | -32,413.29 |
| SALE 39908 | 12/16/08 12/19/08 | 24419910 422141 | DEERE & CO. ICAP CORPORATES LLC | | 20,000.00 | 36.677 | 4.11 200.00 | 733,331.89 | -88,722.43 |
| SALE 39908 | 12/23/08 12/29/08 | 24419910 422163 | DEERE & CO. STURDIVANT/EXECUTION | | 10,000.00 | 38.137 | 2.14 200.00 | 381,163.86 | -29,863.30 |
| SALE 39910 | 11/25/08 12/01/08 | 25468710 422080 | WALT DISNEY CO. (THE) STURDIVANT/EXECUTION | | 50,000.00 | 22.052 | 6.18 1,000.00 | 1,101,608.82 | -119,247.66 |
| SALE 39910 | 12/01/08 12/04/08 | 25468710 422093 | WALT DISNEY CO. (THE) STURDIVANT/EXECUTION | | 50,000.00 | 21.025 | 5.89 1,000.00 | 1,050,224.11 | -170,632.37 |
| SALE 39910 | 12/02/08 12/05/08 | 25468710 422098 | WALT DISNEY CO. (THE) GRISWOLD COMPANY | | 50,000.00 | 20.583 | 5.77 500.00 | 1,028,654.23 | -192,202.25 |
| SALE 39910 | 12/09/08 12/12/08 | 25468710 422118 | WALT DISNEY CO. (THE) PRINCETON SECURITIES GROUP | | 100,000.00 | 24.246 | 13.58 1,000.00 | 2,423,546.42 | -18,166.55 |
| SALE 39910 | 12/10/08 12/15/08 | 25468710 422123 | WALT DISNEY CO. (THE) MERIDIAN EQUITY PARTNERS | | 80,000.00 | 23.787 | 10.66 800.00 | 1,902,173.34 | -51,197.04 |
| SALE 39910 | 12/11/08 12/16/08 | 25468710 422128 | WALT DISNEY CO. (THE) MERIDIAN EQUITY PARTNERS | | 50,000.00 | 23.028 | 6.45 500.00 | 1,150,908.55 | -69,947.93 |
| SALE 39910 | 12/12/08 12/17/08 | 25468710 422133 | WALT DISNEY CO. (THE) PRINCETON SECURITIES GROUP | | 50,000.00 | 22.287 | 6.25 500.00 | 1,113,858.75 | -106,997.73 |
| SALE 39910 | 12/15/08 12/18/08 | 25468710 422137 | WALT DISNEY CO. (THE) MAGNA SECURITIES CORP | | 20,000.00 | 22.617 | 2.54 400.00 | 451,929.46 | -36,413.13 |
| SALE 39910 | 12/16/08 12/19/08 | 25468710 422141 | WALT DISNEY CO. (THE) GRISWOLD COMPANY | | 30,000.00 | 23.011 | 3.87 300.00 | 690,026.13 | -42,487.76 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 39910 | 12/19/08 12/24/08 | 25468710 422153 | WALT DISNEY CO. (THE) HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 22.800 | 2.56 400.00 | 455,595.44 | -32,747.15 |
| SALE 39910 | 12/22/08 12/26/08 | 25468710 422158 | WALT DISNEY CO. (THE) ICAP CORPORATES LLC | | 50,000.00 | 21.945 | 6.15 500.00 | 1,096,733.85 | -124,122.64 |
| SALE 39910 | 12/23/08 12/29/08 | 25468710 422163 | WALT DISNEY CO. (THE) ICAP CORPORATES LLC | | 50,000.00 | 22.232 | 6.23 500.00 | 1,111,083.77 | -109,772.72 |
| SALE 39910 | 12/24/08 12/30/08 | 25468710 422167 | WALT DISNEY CO. (THE) ICAP CORPORATES LLC | | 50,000.00 | 22.127 | 6.20 500.00 | 1,105,848.80 | -115,007.69 |
| SALE 39910 | 12/26/08 12/31/08 | 25468710 422170 | WALT DISNEY CO. (THE) MERIDIAN EQUITY PARTNERS | | 50,000.00 | 22.068 | 6.18 500.00 | 1,102,913.82 | -117,942.67 |
| SALE 39919 | 12/12/08 12/17/08 | 27805810 422133 | EATON CORP. BMO CAPITAL MARKETS/EXECUTI | | 40,000.00 | 44.205 | 9.91 800.00 | 1,767,402.09 | -427,444.42 |
| SALE 42970 | 12/19/08 12/24/08 | 27864210 422153 | EBAY INC KEYBANC CAPITAL MKTS INC | | 100,000.00 | 14.488 | 8.12 1,500.00 | 1,447,241.88 | -617,419.16 |
| SALE 42970 | 12/22/08 12/26/08 | 27864210 422158 | EBAY INC LABRANCHE/OTC | | 100,000.00 | 14.290 | 8.01 1,500.00 | 1,427,491.99 | -637,169.05 |
| SALE 42356 | 12/09/08 12/12/08 | 28551210 422118 | ELECTRONIC ARTS INC. SUSQUEHANNA/OTC | | 50,000.00 | 21.174 | 5.93 750.00 | 1,057,929.07 | -499,257.42 |
| SALE 42356 | 12/17/08 12/22/08 | 28551210 422145 | ELECTRONIC ARTS INC. KEYBANC CAPITAL MKTS INC | | 50,000.00 | 16.704 | 4.68 750.00 | 834,465.32 | -722,721.17 |
| SALE 42356 | 12/22/08 12/26/08 | 28551210 422158 | ELECTRONIC ARTS INC. MAGNA SECURITIES (OTC) | | 50,000.00 | 16.528 | 4.63 750.00 | 825,645.37 | -731,541.12 |
| SALE 42356 | 12/23/08 12/29/08 | 28551210 422163 | ELECTRONIC ARTS INC. MAGNA SECURITIES (OTC) | | 50,000.00 | 16.021 | 4.49 750.00 | 800,280.51 | -756,905.98 |
| SALE 40547 | 12/12/08 12/17/08 | 29266R10 422133 | ENERGIZER HOLDINGS INC. WILLIAMS CAPITAL GROUP | | 20,000.00 | 42.596 | 4.78 400.00 | 851,519.22 | -819,455.30 |

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|------------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 39917 | 12/05/08 12/10/08 | 29742510 422110 | ESTERLINE TECHNOLOGIES CORP WILLIAMS CAPITAL GROUP | | 20,000.00 | 34.423 | 3.86 400.00 | 688,046.14 | -53,226.02 |
| SALE 39917 | 12/12/08 12/17/08 | 29742510 422133 | ESTERLINE TECHNOLOGIES CORP RAYMOND JAMES/EXECUTION | | 20,000.00 | 36.255 | 4.07 400.00 | 724,693.93 | -16,578.23 |
| SALE 39917 | 12/15/08 12/18/08 | 29742510 422137 | ESTERLINE TECHNOLOGIES CORP MAGNA SECURITIES CORP | | 20,000.00 | 35.442 | 3.97 400.00 | 708,428.03 | -32,844.13 |
| SALE 39920 | 12/23/08 12/29/08 | 30161N10 422163 | EXELON CORP. RAYMOND JAMES/EXECUTION | | 50,000.00 | 51.410 | 14.40 1,000.00 | 2,569,475.60 | 959,669.98 |
| SALE 39995 | 11/25/08 12/01/08 | 30231G10 422080 | EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP | | 40,000.00 | 78.471 | 17.58 800.00 | 3,138,038.42 | 2,027,392.38 |
| SALE 39995 | 12/05/08 12/10/08 | 30231G10 422110 | EXXON MOBIL CORP. FORTIS CLEARING AMERICAS LL | | 60,000.00 | 73.452 | 24.68 600.00 | 4,406,465.32 | 2,740,496.27 |
| SALE 39995 | 12/08/08 12/11/08 | 30231G10 422114 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 78.824 | 8.83 400.00 | 1,576,063.17 | 1,020,740.15 |
| SALE 39995 | 12/08/08 12/11/08 | 30231G10 422114 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | 30,000.00 | 78.547 | 13.20 600.00 | 2,355,805.80 | 1,522,821.27 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 50,000.00 | 78.658 | 22.03 1,000.00 | 3,931,868.97 | 2,543,561.42 |
| SALE 39995 | 12/26/08 12/31/08 | 30231G10 422170 | EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO. | | 30,000.00 | 76.719 | 12.89 600.00 | 2,300,954.11 | 1,467,969.58 |
| SALE 39921 | 11/26/08 12/02/08 | 31428X10 422084 | FEDEX CORP. PRINCETON SECURITIES GROUP | | 80,000.00 | 69.027 | 30.93 800.00 | 5,521,353.07 | -1,971,284.47 |
| SALE 39921 | 11/28/08 12/03/08 | 31428X10 422089 | FEDEX CORP. RAYMOND JAMES/EXECUTION | | 20,000.00 | 68.842 | 7.72 400.00 | 1,376,422.28 | -496,737.10 |

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|----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE 40312 | 12/12/08 12/17/08 | 33643310 422133 | FIRST SOLAR INC. KEYBANC CAPITAL MKTS INC | | 7,728.00 | 116.57 | 5.05 115.92 | 900,750.54 | -720,084.50 |
| SALE 40312 | 12/12/08 12/17/08 | 33643310 422133 | FIRST SOLAR INC. LIQUIDNET | | 2,272.00 | 114.43 | 1.46 45.44 | 259,949.42 | -216,569.37 |
| SALE 43939 | 12/17/08 12/22/08 | 35063R10 422145 | FOUNDRY NETWORKS INC ITT (CHANNEL) | | 200,000.00 | 16.621 | 18.62 3,000.00 | 3,321,201.38 | 255,642.31 |
| SALE 43939 | 12/18/08 12/23/08 | 35063R10 422149 | FOUNDRY NETWORKS INC SUSQUEHANNA/OTC | | 161,000.00 | 16.675 | 15.04 2,415.00 | 2,682,261.06 | 214,486.00 |
| SALE 43262 | 12/16/08 12/19/08 | 35461310 422141 | FRANKLIN RESOURCES INC WILLIAMS CAPITAL GROUP | | 30,000.00 | 60.047 | 10.09 600.00 | 1,800,796.91 | -178,603.09 |
| SALE 43856 | 12/12/08 12/17/08 | 36871040 422133 | GENENTECH INC WILLIAMS CAPITAL GROUP | | 10,000.00 | 76.919 | 4.31 200.00 | 768,986.69 | 29,939.51 |
| SALE 39922 | 11/26/08 12/02/08 | 36955010 422084 | GENERAL DYNAMICS CORP. PRINCETON SECURITIES GROUP | | 100,000.00 | 48.608 | 27.23 1,000.00 | 4,859,732.77 | 711,391.40 |
| SALE 39922 | 12/10/08 12/15/08 | 36955010 422123 | GENERAL DYNAMICS CORP. MAGNA SECURITIES CORP | | 20,000.00 | 54.438 | 6.10 400.00 | 1,088,361.90 | 258,693.62 |
| SALE 39922 | 12/12/08 12/17/08 | 36955010 422133 | GENERAL DYNAMICS CORP. BMO CAPITAL MARKETS/EXECUTI | | 20,000.00 | 53.197 | 5.96 400.00 | 1,063,528.04 | 233,859.77 |
| SALE 39923 | 11/26/08 12/02/08 | 36960410 422084 | GENERAL ELECTRIC CO. MAGNA SECURITIES CORP | | 180,000.00 | 15.563 | 15.69 3,600.00 | 2,797,670.31 | -914,863.23 |
| SALE 39923 | 12/02/08 12/05/08 | 36960410 422098 | GENERAL ELECTRIC CO. FORTIS CLEARING AMERICAS LL | | 100,000.00 | 17.403 | 9.75 1,000.00 | 1,739,270.25 | -323,248.39 |
| SALE 39923 | 12/03/08 12/08/08 | 36960410 422102 | GENERAL ELECTRIC CO. GRISWOLD COMPANY | | 100,000.00 | 17.257 | 9.67 1,000.00 | 1,724,650.33 | -337,868.31 |
| SALE 39923 | 12/12/08 12/17/08 | 36960410 422133 | GENERAL ELECTRIC CO. FORTIS CLEARING AMERICAS LL | | 100,000.00 | 16.654 | 9.33 1,000.00 | 1,664,430.67 | -398,087.96 |

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|------------------------------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 39926 | 12/12/08 12/17/08 | 38259P50 422133 | GOOGLE INC. KEYBANC CAPITAL MKTS INC | | 10,000.00 | 302.66 | 16.95 150.00 | 3,026,513.05 | -1,346,541.57 |
| SALE 39926 | 12/15/08 12/18/08 | 38259P50 422137 | GOOGLE INC. KEYBANC CAPITAL MKTS INC | | 5,000.00 | 311.32 | 8.72 75.00 | 1,556,518.28 | -630,009.03 |
| SALE 39926 | 12/19/08 12/24/08 | 38259P50 422153 | GOOGLE INC. ITT (CHANNEL) | | 3,000.00 | 316.06 | 5.31 45.00 | 948,149.49 | -363,766.89 |
| SALE 39926 | 12/19/08 12/24/08 | 38259P50 422153 | GOOGLE INC. KEYBANC CAPITAL MKTS INC | | 2,000.00 | 315.52 | 3.54 30.00 | 631,021.26 | -243,589.66 |
| SALE 39931 | 12/12/08 12/17/08 | 42823610 422133 | HEWLETT-PACKARD CO. HILL, THOMPSON, MAGID & CO. | | 20,000.00 | 34.452 | 3.86 400.00 | 688,632.14 | 16,599.43 |
| SALE 39931 | 12/23/08 12/29/08 | 42823610 422163 | HEWLETT-PACKARD CO. HILL, THOMPSON, MAGID & CO. | | 40,000.00 | 35.005 | 7.85 800.00 | 1,399,396.15 | 55,330.73 |
| SALE 41202 | 11/25/08 12/01/08 | 42829110 422080 | HEXCEL CORP. WILLIAMS CAPITAL GROUP | | 50,000.00 | 6.428 | 1.80 1,000.00 | 320,403.20 | -720,583.83 |
| SALE 39929 | 12/02/08 12/05/08 | 43851610 422098 | HONEYWELL INTERNATIONAL INC GRISWOLD COMPANY | | 50,000.00 | 26.203 | 7.34 500.00 | 1,309,642.66 | -484,606.05 |
| SALE 39929 | 12/02/08 12/05/08 | 43851610 422098 | HONEYWELL INTERNATIONAL INC GRISWOLD COMPANY | | 50,000.00 | 26.105 | 7.31 500.00 | 1,304,757.69 | -489,491.02 |
| 2 INTRA-DAY TRANSACTIONS SUBTOTAL: | | | | | 100,000.00 | 26.154 | 14.65 1,000.00 | 2,614,400.35 | -974,097.07 |
| SALE 39933 | 12/04/08 12/09/08 | 45814010 422106 | INTEL CORP. MAGNA SECURITIES (OTC) | | 200,000.00 | 13.221 | 14.81 3,000.00 | 2,641,105.19 | -294,901.42 |
| SALE 39932 | 12/10/08 12/15/08 | 45920010 422123 | INTL BUSINESS MACHINES CORP MAGNA SECURITIES CORP | | 20,000.00 | 83.606 | 9.37 400.00 | 1,671,700.63 | 163,232.23 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 39932 | 12/19/08 12/24/08 | 45920010 422153 | INTL BUSINESS MACHINES CORP HILL, THOMPSON, MAGID & CO. | | 10,000.00 | 84.107 | 4.71 200.00 | 840,862.29 | 86,628.09 |
| SALE 39932 | 12/23/08 12/29/08 | 45920010 422163 | INTL BUSINESS MACHINES CORP STURDIVANT/EXECUTION | | 30,000.00 | 82.553 | 13.87 600.00 | 2,475,967.13 | 213,264.54 |
| SALE 39939 | 12/12/08 12/17/08 | 47816010 422133 | JOHNSON & JOHNSON PRINCETON SECURITIES GROUP | | 50,000.00 | 57.050 | 15.98 500.00 | 2,852,004.02 | 1,038,226.23 |
| SALE 43917 | 12/26/08 12/31/08 | 51783410 422170 | LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO. | | 100,000.00 | 5.773 | 3.24 2,000.00 | 575,306.76 | 132,347.33 |
| SALE 43455 | 12/26/08 12/31/08 | 53071M50 422170 | LIBERTY MEDIA CORP MERRIMAN/OTC | | 50,000.00 | 16.315 | 4.57 750.00 | 814,970.43 | 20,495.25 |
| SALE 39947 | 12/10/08 12/15/08 | 53983010 422123 | LOCKHEED MARTIN CORP. MAGNA SECURITIES CORP | | 20,000.00 | 79.555 | 8.92 400.00 | 1,590,689.08 | 634,962.80 |
| SALE 41653 | 12/01/08 12/04/08 | 56584910 422093 | MARATHON OIL CORP. WILLIAMS CAPITAL GROUP | | 50,000.00 | 23.809 | 6.67 1,000.00 | 1,189,453.33 | -1,309,451.67 |
| SALE 41653 | 12/19/08 12/24/08 | 56584910 422153 | MARATHON OIL CORP. MAGNA SECURITIES CORP | | 50,000.00 | 26.063 | 7.30 1,000.00 | 1,302,127.70 | -1,196,777.30 |
| SALE 40376 | 12/12/08 12/17/08 | 57308310 422133 | MARTHA STEWART LIVING CL A WILLIAMS CAPITAL GROUP | | 30,000.00 | 3.080 | .52 600.00 | 91,808.48 | -125,153.31 |
| SALE 41935 | 12/10/08 12/15/08 | 57636Q10 422123 | MASTERCARD INC. MAGNA SECURITIES CORP | | 30,000.00 | 140.38 | 23.59 600.00 | 4,210,965.41 | -2,646,336.45 |
| SALE 41935 | 12/12/08 12/17/08 | 57636Q10 422133 | MASTERCARD INC. STURDIVANT/EXECUTION | | 10,000.00 | 136.91 | 7.67 200.00 | 1,368,913.33 | -916,853.96 |
| SALE 41935 | 12/15/08 12/18/08 | 57636Q10 422137 | MASTERCARD INC. MAGNA SECURITIES CORP | | 10,000.00 | 136.47 | 7.65 200.00 | 1,364,560.35 | -921,206.94 |
| SALE 41015 | 12/01/08 12/04/08 | 57708110 422093 | MATTEL INC. MERIDIAN EQUITY PARTNERS | | 100,000.00 | 13.104 | 7.34 1,000.00 | 1,309,422.66 | -405,396.98 |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
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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 41015 | 12/02/08 12/05/08 | 57708110 422098 | MATTEL INC. SANDGRAIN SECURITIES | | 100,000.00 | 12.508 | 7.01 1,500.00 | 1,249,302.99 | -465,516.66 |
| SALE 42116 | 12/05/08 12/10/08 | 57772K10 422110 | MAXIM INTEGRATED PRODUCTS LABRANCHE/OTC | | 40,000.00 | 10.922 | 2.45 600.00 | 436,285.55 | -382,521.12 |
| SALE 42116 | 12/05/08 12/10/08 | 57772K10 422110 | MAXIM INTEGRATED PRODUCTS LIQUIDNET | | 10,000.00 | 10.950 | .62 200.00 | 109,299.38 | -95,402.29 |
| SALE 42116 | 12/08/08 12/11/08 | 57772K10 422114 | MAXIM INTEGRATED PRODUCTS KEYBANC CAPITAL MKTS INC | | 50,000.00 | 11.096 | 3.11 750.00 | 554,051.89 | -469,456.44 |
| SALE 42116 | 12/12/08 12/17/08 | 57772K10 422133 | MAXIM INTEGRATED PRODUCTS LABRANCHE/OTC | | 100,000.00 | 11.958 | 6.70 1,500.00 | 1,194,243.30 | -852,773.37 |
| SALE 42116 | 12/16/08 12/19/08 | 57772K10 422141 | MAXIM INTEGRATED PRODUCTS LABRANCHE/OTC | | 100,000.00 | 12.422 | 6.96 1,500.00 | 1,240,693.04 | -806,323.63 |
| SALE 42116 | 12/19/08 12/24/08 | 57772K10 422153 | MAXIM INTEGRATED PRODUCTS ITT (CHANNEL) | | 75,000.00 | 12.104 | 5.09 1,125.00 | 906,677.41 | -628,585.09 |
| SALE 42116 | 12/19/08 12/24/08 | 57772K10 422153 | MAXIM INTEGRATED PRODUCTS MAGNA SECURITIES (OTC) | | 25,000.00 | 12.075 | 1.70 375.00 | 301,505.80 | -210,248.37 |
| SALE 42619 | 12/02/08 12/05/08 | 58013510 422098 | MCDONALD'S CORP. MAGNA SECURITIES CORP | | 20,000.00 | 57.093 | 6.40 400.00 | 1,141,457.60 | -102,191.93 |
| SALE 43008 | 12/05/08 12/10/08 | 59018810 422110 | MERRILL LYNCH MERIDIAN EQUITY PARTNERS | | 100,000.00 | 12.193 | 6.83 1,000.00 | 1,218,243.17 | -1,027,938.20 |
| SALE 43008 | 12/08/08 12/11/08 | 59018810 422114 | MERRILL LYNCH GRISWOLD COMPANY | | 100,000.00 | 14.442 | 8.09 1,000.00 | 1,443,141.91 | -803,039.46 |
| SALE 43008 | 12/10/08 12/15/08 | 59018810 422123 | MERRILL LYNCH ICAP/SOFT | | 1,200,000.00 | 13.954 | 93.77 60,000.00 | 16,684,346.23 | -10,269,830.16 |
| SALE 39954 | 12/02/08 12/05/08 | 59491810 422098 | MICROSOFT CORP. CASTLE OAK SECURITIES | | 100,000.00 | 18.899 | 10.59 1,500.00 | 1,888,409.41 | 1,198,688.97 |

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|------------|----------------------|--------------------|--|---------------|---------------|-------------|--------------------|---------------|---------------|
| SALE 41268 | 11/25/08 12/01/08 | 60871R20 422080 | MOLSON COORS BREWING CO. STURDIVANT/EXECUTION | | 20,000.00 | 44.612 | 5.00 400.00 | 891,825.00 | -215,645.90 |
| SALE 43626 | 12/19/08 12/24/08 | 61744644 422153 | MORGAN STANLEY GRISWOLD COMPANY | | 100,000.00 | 16.490 | 9.24 1,000.00 | 1,647,940.76 | -173,199.24 |
| SALE 43263 | 12/17/08 12/22/08 | 61945A10 422145 | MOSIAC CO/THE MAGNA SECURITIES CORP | | 40,000.00 | 36.635 | 8.21 800.00 | 1,464,571.79 | 4,768.92 |
| SALE 43263 | 12/23/08 12/29/08 | 61945A10 422163 | MOSIAC CO/THE STURDIVANT/EXECUTION | | 10,000.00 | 32.720 | 1.84 200.00 | 326,999.16 | -37,951.56 |
| SALE 43263 | 12/24/08 12/30/08 | 61945A10 422167 | MOSIAC CO/THE STURDIVANT/EXECUTION | | 10,000.00 | 31.165 | 1.75 200.00 | 311,448.25 | -53,502.47 |
| SALE 43263 | 12/26/08 12/31/08 | 61945A10 422170 | MOSIAC CO/THE WILLIAMS CAPITAL GROUP | | 30,000.00 | 31.469 | 5.29 600.00 | 943,452.71 | -151,399.45 |
| SALE 43537 | 12/05/08 12/10/08 | 63540510 422110 | NATIONAL CITY CORP HILL, THOMPSON, MAGID & CO. | | 100,000.00 | 1.903 | 1.07 1,000.00 | 189,318.93 | -28,262.89 |
| SALE 42901 | 12/12/08 12/17/08 | 63935N10 422133 | NAVIGANT CONSULTING INC. STURDIVANT/EXECUTION | | 20,000.00 | 18.395 | 2.07 400.00 | 367,501.93 | 1,483.96 |
| SALE 42968 | 12/12/08 12/17/08 | 64110D10 422133 | NETAPP INC. MERRIMAN/OTC | | 200,000.00 | 13.329 | 14.93 3,000.00 | 2,662,685.07 | -728,493.43 |
| SALE 42968 | 12/17/08 12/22/08 | 64110D10 422145 | NETAPP INC. MAGNA SECURITIES (OTC) | | 100,000.00 | 13.698 | 7.68 1,500.00 | 1,368,272.32 | -327,316.93 |
| SALE 42968 | 12/18/08 12/23/08 | 64110D10 422149 | NETAPP INC. ITT (CHANNEL) | | 50,000.00 | 13.903 | 3.90 750.00 | 694,371.10 | -153,423.53 |
| SALE 42968 | 12/18/08 12/23/08 | 64110D10 422149 | NETAPP INC. LABRANCHE/OTC | | 50,000.00 | 13.850 | 3.88 750.00 | 691,731.12 | -156,063.51 |
| SALE 40323 | 12/12/08 12/17/08 | 66680710 422133 | NORTHROP GRUMMAN CORP. MERIDIAN EQUITY PARTNERS | | 90,000.00 | 40.238 | 20.28 900.00 | 3,620,472.72 | -3,248,226.76 |

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| SALE 40323 | 12/15/08 12/18/08 | 66680710 422137 | NORTHROP GRUMMAN CORP. PRINCETON SECURITIES GROUP | 50,000.00 | 40.463 | 11.33 500.00 | 2,022,618.67 | -1,793,325.48 |
| SALE 43536 | 12/18/08 12/23/08 | 67066G10 422149 | NVIDIA CORP ITT (CHANNEL) | 50,000.00 | 9.093 | 2.55 750.00 | 453,907.45 | 81,767.03 |
| SALE 43536 | 12/18/08 12/23/08 | 67066G10 422149 | NVIDIA CORP MAGNA SECURITIES (OTC) | 150,000.00 | 8.968 | 7.54 2,250.00 | 1,342,867.46 | 226,446.21 |
| SALE 43536 | 12/22/08 12/26/08 | 67066G10 422158 | NVIDIA CORP LABRANCHE/OTC | 100,000.00 | 8.185 | 4.59 1,500.00 | 816,955.41 | 72,674.58 |
| SALE 41267 | 12/12/08 12/17/08 | 68823920 422133 | OSHKOSH CORP. PRINCETON SECURITIES GROUP | 100,000.00 | 7.336 | 4.11 1,000.00 | 732,605.89 | -1,934,000.94 |
| SALE 42253 | 12/12/08 12/17/08 | 70109410 422133 | PARKER-HANNIFIN CORP. WILLIAMS CAPITAL GROUP | 40,000.00 | 36.004 | 8.07 800.00 | 1,439,355.93 | -1,128,463.07 |
| SALE 39898 | 12/12/08 12/17/08 | 70454910 422133 | PEABODY ENERGY CORP. RAYMOND JAMES/EXECUTION | 20,000.00 | 23.160 | 2.60 400.00 | 462,799.40 | -204,964.62 |
| SALE 43588 | 12/16/08 12/19/08 | 74432010 422141 | PRUDENTIAL FINANCIAL INC ICAP CORPORATES LLC | 20,000.00 | 25.452 | 2.86 200.00 | 508,833.14 | 66,091.81 |
| SALE 43588 | 12/24/08 12/30/08 | 74432010 422167 | PRUDENTIAL FINANCIAL INC MERIDIAN EQUITY PARTNERS | 70,000.00 | 26.378 | 10.35 700.00 | 1,845,777.65 | 296,182.98 |
| SALE 39973 | 12/15/08 12/18/08 | 74973W10 422137 | RTI INTERNATIONAL METALS IN BMO CAPITAL MARKETS/EXECUTI | 35,000.00 | 14.326 | 2.81 700.00 | 500,721.19 | -712,848.97 |
| SALE 41047 | 11/26/08 12/02/08 | 78442P10 422084 | SLM CORP. FORTIS CLEARING AMERICAS LL | 100,000.00 | 9.258 | 5.18 1,000.00 | 924,804.82 | -896,731.34 |
| SALE 41047 | 11/28/08 12/03/08 | 78442P10 422089 | SLM CORP. ICAP CORPORATES LLC | 100,000.00 | 9.097 | 5.10 1,000.00 | 908,734.90 | -912,801.26 |
| SALE 41047 | 12/02/08 12/05/08 | 78442P10 422098 | SLM CORP. SANDGRAIN SECURITIES | 100,000.00 | 7.218 | 4.05 1,500.00 | 720,245.95 | -1,101,290.21 |

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|-----------------|----------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 41047 | 12/15/08 12/18/08 | 78442P10 422137 | SLM CORP. ICAP CORPORATES LLC | | 100,000.00 | 7.881 | 4.42 1,000.00 | 787,085.58 | -1,034,450.58 |
| SALE 41047 | 12/24/08 12/30/08 | 78442P10 422167 | SLM CORP. GRISWOLD COMPANY | | 100,000.00 | 8.045 | 4.51 1,000.00 | 803,525.49 | -1,018,010.67 |
| SALE 41047 | 12/26/08 12/31/08 | 78442P10 422170 | SLM CORP. MERIDIAN EQUITY PARTNERS | | 100,000.00 | 8.278 | 4.64 1,000.00 | 826,805.36 | -994,730.80 |
| SALE 41091 | 11/26/08 12/02/08 | 79377W10 422084 | SAKS INC. MERIDIAN EQUITY PARTNERS | | 100,000.00 | 3.804 | 2.14 1,000.00 | 379,377.86 | -737,360.34 |
| SALE 43421 | 12/16/08 12/19/08 | 85811910 422141 | STEEL DYNAMICS INC MERRIMAN/OTC | | 50,000.00 | 11.013 | 3.09 750.00 | 549,876.91 | 85,010.03 |
| SALE 39976 | 12/01/08 12/04/08 | 86789210 422093 | SUNSTONE HOTEL INVESTORS IN STURDIVANT/EXECUTION | | 70,000.00 | 4.438 | 1.74 1,400.00 | 309,244.26 | -830,784.81 |
| SALE 39976 | 12/02/08 12/05/08 | 86789210 422098 | SUNSTONE HOTEL INVESTORS IN MAGNA SECURITIES CORP | | 50,000.00 | 4.513 | 1.27 1,000.00 | 224,638.73 | -589,667.75 |
| SALE 39976 | 12/09/08 12/12/08 | 86789210 422118 | SUNSTONE HOTEL INVESTORS IN BMO CAPITAL MARKETS/EXECUTI | | 60,000.00 | 5.908 | 1.99 1,200.00 | 353,266.01 | -623,901.77 |
| SALE 39976 | 12/12/08 12/17/08 | 86789210 422133 | SUNSTONE HOTEL INVESTORS IN MERIDIAN EQUITY PARTNERS | | 60,000.00 | 5.423 | 1.83 600.00 | 324,796.17 | -652,371.61 |
| SALE 42954 | 12/02/08 12/05/08 | 87160710 422098 | SYNOPSIS INC KEYBANC CAPITAL MKTS INC | | 30,000.00 | 14.974 | 2.52 450.00 | 448,779.48 | -156,820.97 |
| SALE 42954 | 12/12/08 12/17/08 | 87160710 422133 | SYNOPSIS INC MERRIMAN/OTC | | 50,000.00 | 17.061 | 4.78 750.00 | 852,280.22 | -157,053.87 |
| SALE 42699 | 12/05/08 12/10/08 | 87405410 422110 | TAKE-TWO INTERACTIVE SOFTWA LIQUIDNET | | 10,000.00 | 11.195 | .63 200.00 | 111,749.37 | -97,072.90 |
| SALE 42699 | 12/05/08 12/10/08 | 87405410 422110 | TAKE-TWO INTERACTIVE SOFTWA MERRIMAN/OTC | | 40,000.00 | 11.067 | 2.48 600.00 | 442,073.52 | -393,215.56 |

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|---------------|----------------------|--------------------|---|-----------|--------|----------------|------------|-------------|--|
| SALE 42699 | 12/08/08 12/11/08 | 87405410 422114 | TAKE-TWO INTERACTIVE SOFTWA MAGNA SECURITIES (OTC) | | | 3.39 750.00 | | | |
| | | | | 50,000.00 | 12.101 | | 604,301.61 | -439,809.74 | |
| SALE 42699 | 12/09/08 12/12/08 | 87405410 422118 | TAKE-TWO INTERACTIVE SOFTWA LIQUIDNET | | | 2.30 700.00 | | | |
| | | | | 35,000.00 | 11.700 | | 408,797.70 | -322,080.25 | |
| SALE 42699 | 12/09/08 12/12/08 | 87405410 422118 | TAKE-TWO INTERACTIVE SOFTWA SUSQUEHANNA/OTC | | | .99 225.00 | | | |
| | | | | 15,000.00 | 11.773 | | 176,372.01 | -136,861.40 | |
| SALE 42699 | 12/10/08 12/15/08 | 87405410 422123 | TAKE-TWO INTERACTIVE SOFTWA KEYBANC CAPITAL MKTS INC | | | 3.33 750.00 | | | |
| | | | | 50,000.00 | 11.888 | | 593,646.67 | -450,464.69 | |
| SALE 42699 | 12/11/08 12/16/08 | 87405410 422128 | TAKE-TWO INTERACTIVE SOFTWA SUSQUEHANNA/OTC | | | 3.41 750.00 | | | |
| | | | | 50,000.00 | 12.155 | | 607,001.59 | -437,109.77 | |
| SALE 42699 | 12/12/08 12/17/08 | 87405410 422133 | TAKE-TWO INTERACTIVE SOFTWA LIQUIDNET | | | .64 200.00 | | | |
| | | | | 10,000.00 | 11.395 | | 113,749.36 | -95,072.91 | |
| SALE 42699 | 12/12/08 12/17/08 | 87405410 422133 | TAKE-TWO INTERACTIVE SOFTWA SUSQUEHANNA/OTC | | | 2.56 600.00 | | | |
| | | | | 40,000.00 | 11.403 | | 455,513.44 | -379,775.64 | |
| SALE 42699 | 12/16/08 12/19/08 | 87405410 422141 | TAKE-TWO INTERACTIVE SOFTWA INSTINET (PORTAL) | | | 1.30 140.00 | | | |
| | | | | 20,000.00 | 11.606 | | 231,974.70 | -185,669.84 | |
| SALE 42699 | 12/16/08 12/19/08 | 87405410 422141 | TAKE-TWO INTERACTIVE SOFTWA MAGNA SECURITIES (OTC) | | | 1.94 450.00 | | | |
| | | | | 30,000.00 | 11.536 | | 345,613.06 | -280,853.75 | |
| SALE 42699 | 12/17/08 12/22/08 | 87405410 422145 | TAKE-TWO INTERACTIVE SOFTWA KEYBANC CAPITAL MKTS INC | | | 3.37 750.00 | | | |
| | | | | 50,000.00 | 12.007 | | 599,576.63 | -444,534.73 | |
| SALE 39982 | 11/25/08 12/01/08 | 88654710 422080 | TIFFANY & CO. STURDIVANT/EXECUTION | | | 2.27 400.00 | | | |
| | | | | 20,000.00 | 20.208 | | 403,753.73 | -216,164.42 | |
| SALE 39982 | 12/10/08 12/15/08 | 88654710 422123 | TIFFANY & CO. MAGNA SECURITIES CORP | | | 2.67 400.00 | | | |
| | | | | 20,000.00 | 23.833 | | 476,257.33 | -143,660.82 | |
| SALE 39982 | 12/11/08 12/16/08 | 88654710 422128 | TIFFANY & CO. BMO CAPITAL MARKETS/EXECUTI | | | 2.68 400.00 | | | |
| | | | | 20,000.00 | 23.841 | | 476,419.32 | -143,498.83 | |

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|-----------------|----------------------|--------------------|---|-------------------|---------------|-----------------|------------------------|---------------|---------------|
| SALE 39982 | 12/12/08 12/17/08 | 88654710 422133 | TIFFANY & CO. MAGNA SECURITIES CORP | | | | 5.07 800.00 | | |
| | | | | | 40,000.00 | 22.592 | | 902,882.93 | -336,953.38 |
| SALE 39982 | 12/16/08 12/19/08 | 88654710 422141 | TIFFANY & CO. ICAP CORPORATES LLC | | | | 5.09 400.00 | | |
| | | | | | 40,000.00 | 22.715 | | 908,206.91 | -331,629.40 |
| SALE 39982 | 12/17/08 12/22/08 | 88654710 422145 | TIFFANY & CO. WILLIAMS CAPITAL GROUP | | | | 5.60 800.00 | | |
| | | | | | 40,000.00 | 24.981 | | 998,446.40 | -241,389.91 |
| SALE 39982 | 12/19/08 12/24/08 | 88654710 422153 | TIFFANY & CO. MAGNA SECURITIES CORP | | | | 2.76 400.00 | | |
| | | | | | 20,000.00 | 24.586 | | 491,319.24 | -128,598.91 |
| SALE 39982 | 12/26/08 12/31/08 | 88654710 422170 | TIFFANY & CO. WILLIAMS CAPITAL GROUP | | | | 7.51 1,200.00 | | |
| | | | | | 60,000.00 | 22.341 | | 1,339,264.49 | -520,489.97 |
| SALE 43984 | 12/22/08 12/26/08 | 89989610 422158 | TUPPERWARE BRANDS CORP STURDIVANT/EXECUTION | | | | 5.72 1,000.00 | | |
| | | | | | 50,000.00 | 20.424 | | 1,020,214.28 | 139,253.28 |
| SALE 42782 | 11/26/08 12/02/08 | 90323610 422084 | URS CORP. BMO CAPITAL MARKETS/EXECUTI | | | | 3.81 400.00 | | |
| | | | | | 20,000.00 | 34.002 | | 679,642.19 | -111,201.38 |
| SALE 41951 | 12/05/08 12/10/08 | 90341W10 422110 | US AIRWAYS GROUP INC GRISWOLD COMPANY | | | | 3.79 1,000.00 | | |
| | | | | | 100,000.00 | 6.763 | | 675,246.21 | 20,295.52 |
| SALE 39986 | 12/12/08 12/17/08 | 90984P10 422133 | UNITED COMMUNITY BANKS, INC KEYBANC CAPITAL MKTS INC | | | | .72 167.30 | | |
| | | | | | 11,153.00 | 11.415 | | 127,147.94 | -48,873.10 |
| SALE 43735 | 11/26/08 12/02/08 | 91131210 422084 | UNITED PARCEL SERVICE-CL B FORTIS CLEARING AMERICAS LL | | | | 31.83 1,000.00 | | |
| | | | | | 100,000.00 | 56.834 | | 5,682,328.17 | 540,501.50 |
| SALE 43735 | 11/28/08 12/03/08 | 91131210 422089 | UNITED PARCEL SERVICE-CL B MERIDIAN EQUITY PARTNERS | | | | 31.68 1,000.00 | | |
| | | | | | 100,000.00 | 56.569 | | 5,655,888.32 | 514,061.65 |
| SALE 39987 | 12/12/08 12/17/08 | 91136310 422133 | UNITED RENTALS INC. GRISWOLD COMPANY | | | | 3.78 1,000.00 | | |
| | | | | | 100,000.00 | 6.744 | | 673,406.22 | -1,363,333.98 |
| SALE 43553 | 11/26/08 12/02/08 | 91704710 422084 | URBAN OUTFITTERS INC MERRIMAN/OTC | | | | 2.98 450.00 | | |
| | | | | | 30,000.00 | 17.679 | | 529,923.02 | -61,051.78 |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
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| SALE | 11/28/08 | 91704710 | URBAN OUTFITTERS INC | | | 1.99 | | | |
|-------|----------|----------|-----------------------------|------------|--------|----------|--------------|---------------|--|
| 43553 | 12/03/08 | 422089 | SUSQUEHANNA/OTC | 20,000.00 | 17.747 | 300.00 | 354,646.01 | -39,337.19 | |
| SALE | 12/26/08 | 91704710 | URBAN OUTFITTERS INC | | | 1.64 | | | |
| 43553 | 12/31/08 | 422170 | MERRIMAN/OTC | 20,000.00 | 14.592 | 300.00 | 291,530.36 | -102,452.84 | |
| SALE | 11/26/08 | 92990310 | WACHOVIA CORP | | | 5.71 | | | |
| 43663 | 12/02/08 | 422084 | GRISWOLD COMPANY | 200,000.00 | 5.095 | 2,000.00 | 1,016,994.29 | 34,629.22 | |
| SALE | 11/28/08 | 92990310 | WACHOVIA CORP | | | 3.02 | | | |
| 43663 | 12/03/08 | 422089 | FORTIS CLEARING AMERICAS LL | 100,000.00 | 5.396 | 1,000.00 | 538,616.98 | 47,434.45 | |
| SALE | 12/01/08 | 92990310 | WACHOVIA CORP | | | 3.46 | | | |
| 43663 | 12/04/08 | 422093 | PRINCETON SECURITIES GROUP | 120,000.00 | 5.145 | 1,200.00 | 616,136.54 | 26,717.50 | |
| SALE | 12/02/08 | 92990310 | WACHOVIA CORP | | | 2.04 | | | |
| 43663 | 12/05/08 | 422098 | PRINCETON SECURITIES GROUP | 80,000.00 | 4.548 | 800.00 | 363,005.96 | -29,940.07 | |
| SALE | 12/17/08 | 92990310 | WACHOVIA CORP | | | 8.17 | | | |
| 43663 | 12/22/08 | 422145 | FORTIS CLEARING AMERICAS LL | 250,000.00 | 5.837 | 2,500.00 | 1,456,716.83 | 228,760.50 | |
| SALE | 12/17/08 | 92990310 | WACHOVIA CORP | | | 8.15 | | | |
| 43663 | 12/22/08 | 422145 | GRISWOLD COMPANY | 250,000.00 | 5.818 | 2,500.00 | 1,452,091.85 | 224,135.51 | |
| SALE | 12/17/08 | 92990310 | WACHOVIA CORP | | | 8.20 | | | |
| 43663 | 12/22/08 | 422145 | ICAP CORPORATES LLC | 250,000.00 | 5.852 | 2,500.00 | 1,460,516.80 | 232,560.47 | |
| SALE | 12/17/08 | 92990310 | WACHOVIA CORP | | | 8.14 | | | |
| 43663 | 12/22/08 | 422145 | PRINCETON SECURITIES GROUP | 250,000.00 | 5.808 | 2,500.00 | 1,449,541.86 | 221,585.53 | |
| SALE | 12/12/08 | 96216610 | WEYERHAEUSER CO. | | | 9.97 | | | |
| 39994 | 12/17/08 | 422133 | PRINCETON SECURITIES GROUP | 50,000.00 | 35.590 | 500.00 | 1,778,995.03 | -1,247,072.23 | |
| SALE | 12/12/08 | 96216610 | WEYERHAEUSER CO. | | | 2.12 | | | |
| 39994 | 12/17/08 | 422133 | RAYMOND JAMES/EXECUTION | 10,000.00 | 37.820 | 200.00 | 377,996.88 | -227,216.57 | |
| SALE | 12/22/08 | 96216610 | WEYERHAEUSER CO. | | | 10.76 | | | |
| 39994 | 12/26/08 | 422158 | GRISWOLD COMPANY | 60,000.00 | 32.005 | 600.00 | 1,919,713.24 | -1,711,567.47 | |

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|-----------------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|----------------|----------------|
| SALE | 12/01/08 | 98433210 | YAHOO! INC. | | | 1.85 | | | |
| 39997 | 12/04/08 | 422093 | KEYBANC CAPITAL MKTS INC | 30,000.00 | 11.000 | 450.00 | 329,548.15 | -167,705.81 | |
| SALE | 12/12/08 | G9007310 | TRANSOCEAN INC. | | | 15.40 | | | |
| 39971 | 12/17/08 | 422133 | PRINCETON SECURITIES GROUP | 50,000.00 | 54.967 | 500.00 | 2,747,844.60 | -1,761,968.87 | |
| SALE | 12/16/08 | G9007310 | TRANSOCEAN INC. | | | 15.90 | | | |
| 39971 | 12/19/08 | 422141 | GRISWOLD COMPANY | 50,000.00 | 56.752 | 500.00 | 2,837,069.10 | -1,672,744.37 | |
| SALE | 12/19/08 | G9007310 | TRANSOCEAN INC. | | | 60.20 | | | |
| 39971 | 12/24/08 | 422153 | ICAP CORPORATES LLC | 220,000.00 | 48.861 | 2,200.00 | 10,747,049.80 | -9,096,129.47 | |
| SALE | 12/05/08 | G9144P10 | TYCO ELECTRONICS LTD. | | | 4.49 | | | |
| 39981 | 12/10/08 | 422110 | WILLIAMS CAPITAL GROUP | 50,000.00 | 16.015 | 1,000.00 | 799,745.51 | -761,046.76 | |
| SALE | 12/08/08 | G9144P10 | TYCO ELECTRONICS LTD. | | | 4.96 | | | |
| 39981 | 12/11/08 | 422114 | BMO CAPITAL MARKETS/EXECUTI | 50,000.00 | 17.701 | 1,000.00 | 884,035.04 | -676,757.23 | |
| SALE | 12/09/08 | G9144P10 | TYCO ELECTRONICS LTD. | | | 4.76 | | | |
| 39981 | 12/12/08 | 422118 | MAGNA SECURITIES CORP | 50,000.00 | 16.985 | 1,000.00 | 848,255.24 | -712,537.03 | |
| SALE | 12/09/08 | G9144P10 | TYCO ELECTRONICS LTD. | | | 4.90 | | | |
| 39981 | 12/12/08 | 422118 | WILLIAMS CAPITAL GROUP | 50,000.00 | 17.467 | 1,000.00 | 872,345.10 | -688,447.17 | |
| SALE | 12/12/08 | G9144P10 | TYCO ELECTRONICS LTD. | | | 4.26 | | | |
| 39981 | 12/17/08 | 422133 | MAGNA SECURITIES CORP | 50,000.00 | 15.196 | 1,000.00 | 758,795.74 | -801,996.53 | |
| SALE | 12/15/08 | G9144P10 | TYCO ELECTRONICS LTD. | | | 4.34 | | | |
| 39981 | 12/18/08 | 422137 | PRINCETON SECURITIES GROUP | 50,000.00 | 15.490 | 500.00 | 773,980.66 | -786,811.61 | |
| SUBTOTAL STOCK SALES: | | | | | 14,667,153.00 | | 1,678.55 256,328.66 | 299,307,779.78 | -70,485,906.71 |
| TOTAL FUND SALES: | | | | | 14,667,153.00 | | 1,678.55 256,328.66 | 299,307,779.78 | -70,485,906.71 |

END OF REPORT FOR: MULTI SECTOR COMMON A

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

LOGAN CIRCLE (5163)

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| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |

Domestic Report

| | | | | | | | | | |
|---------------------------|----------|----------|--------------------|---------|--------------|--------|--|--------------|--|
| 42095 | 12/19/08 | 286762 | LOGAN CIRCLE | 9/15/10 | 20,000.00 | 43.000 | | 8,600.00 | |
| PUR | 12/16/08 | 67090FAA | NUVEEN INVESTMENTS | 5.0000 | | 61.866 | | | |
| 42095 | 12/19/08 | 286762 | LOGAN CIRCLE | 9/15/10 | 50,000.00 | 44.000 | | 22,000.00 | |
| PUR | 12/19/08 | 90333HAE | USI HOLDINGS CORP | 9.7500 | | 31.882 | | | |
| 42099 | 12/24/08 | 286762 | LOGAN CIRCLE | 5/15/15 | 90,000.00 | 41.000 | | 36,900.00 | |
| PUR | 12/17/08 | 98375NAA | XM SATELLITE | 13.0000 | | 60.430 | | | |
| 44160 | 12/22/08 | 286762 | LOGAN CIRCLE | 8/01/13 | 33,000.00 | 28.250 | | 9,322.50 | |
| PUR | 12/17/08 | 98375NAA | XM SATELLITE | 13.0000 | | 60.430 | | | |
| 44160 | 12/22/08 | 286762 | LOGAN CIRCLE | 8/01/13 | 65,000.00 | 28.250 | | 18,362.50 | |
| PUR | 12/19/08 | 98375NAA | XM SATELLITE | 13.0000 | | 60.917 | | | |
| 44174 | 12/24/08 | 286762 | LOGAN CIRCLE | 8/01/13 | 33,000.00 | 28.000 | | 9,240.00 | |
| SUBTOTAL FIXED PURCHASES: | | | | | 3,907,130.80 | | | 2,739,668.03 | |
| TOTAL FUND PURCHASES: | | | | | 3,907,130.80 | | | 2,739,668.03 | |

SALES OF FIXED INCOME SECURITIES

| | | | | | | | | | |
|-------|----------|----------|----------------------------|----------|------------|--------|--|------------|----------|
| SALE | 12/17/08 | 01958XBA | ALLIED WASTE NORTH AMERICA | 6.5000 | | 10.411 | | | |
| 43660 | 12/22/08 | 286762 | LOGAN CIRCLE | 11/15/10 | 135,000.00 | 96.500 | | 130,275.00 | 4,174.46 |
| SALE | 11/26/08 | 101137AH | BOSTON SCIENTIFIC CORP | 6.0000 | | 11.889 | | | |
| 43905 | 12/01/08 | 286762 | LOGAN CIRCLE | 6/15/11 | 425,000.00 | 87.625 | | 372,406.25 | 937.40 |
| SALE | 11/26/08 | 101137AH | BOSTON SCIENTIFIC CORP | 6.0000 | | 11.889 | | | |
| 43905 | 12/01/08 | 286762 | LOGAN CIRCLE | 6/15/11 | 675,000.00 | 87.625 | | 591,468.75 | 1,488.82 |

STATE OF NEW JERSEY 5163
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

LOGAN CIRCLE (5163) -Cont. PAGE: 115

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE | 12/17/08 | 101137AH | BOSTON SCIENTIFIC CORP | 6.0000 | | 11.889 | | | |
| 43905 | 12/22/08 | 286762 | LOGAN CIRCLE | 6/15/11 | 175,000.00 | 94.875 | | 166,031.25 | 12,630.89 |
| SALE | 12/23/08 | 23918KAH | DAVITA INC | 7.2500 | | 10.716 | | | |
| 43545 | 12/29/08 | 286762 | LOGAN CIRCLE | 3/15/15 | 75,000.00 | 95.000 | | 71,250.00 | 7,841.19 |
| SALE | 11/26/08 | 25212EAF | DEX MEDIA INC | 9.0000 | | 12.625 | | | |
| 42256 | 12/01/08 | 286762 | LOGAN CIRCLE | 11/15/13 | 105,000.00 | 13.000 | | 13,650.00 | -46,200.00 |
| SALE | 12/18/08 | 25212EAF | DEX MEDIA INC | 9.0000 | | 12.625 | | | |
| 42256 | 12/23/08 | 286762 | LOGAN CIRCLE | 11/15/13 | 255,000.00 | 15.000 | | 38,250.00 | -107,100.00 |
| SALE | 12/19/08 | 421924BC | HEALTHSOUTH CORPORATION | 9.1331 | | 9.978 | | | |
| 42086 | 12/24/08 | 286762 | LOGAN CIRCLE | 6/15/14 | 180,000.00 | 78.000 | | 140,400.00 | -26,105.80 |
| SALE | 12/16/08 | 485188AH | KANSAS CITY SOUTH | 13.0000 | | 15.508 | | | |
| 44148 | 12/19/08 | 286762 | LOGAN CIRCLE | 12/15/13 | 105,000.00 | 91.625 | | 96,206.26 | 131.26 |
| SALE | 12/18/08 | 521865AQ | LEAR CORP | 8.7500 | | 13.057 | | | |
| 42090 | 12/23/08 | 286762 | LOGAN CIRCLE | 12/01/16 | 85,000.00 | 27.000 | | 22,950.00 | -44,272.24 |
| SALE | 12/18/08 | 521865AQ | LEAR CORP | 8.7500 | | 13.057 | | | |
| 42090 | 12/23/08 | 286762 | LOGAN CIRCLE | 12/01/16 | 200,000.00 | 27.000 | | 54,000.00 | -104,169.97 |
| SALE | 12/18/08 | 521865AQ | LEAR CORP | 8.7500 | | 13.057 | | | |
| 42090 | 12/23/08 | 286762 | LOGAN CIRCLE | 12/01/16 | 75,000.00 | 27.500 | | 20,625.00 | -38,688.74 |
| SALE | 12/03/08 | 58445MAJ | MEDIACOM LLC | 9.5000 | | 10.799 | | | |
| 42170 | 12/08/08 | 286762 | LOGAN CIRCLE | 1/15/13 | 200,000.00 | 81.000 | | 162,000.00 | -29,528.31 |
| SALE | 12/16/08 | 58446VAE | MEDIACOM BROADBD LLC | 8.5000 | | 15.819 | | | |
| 43995 | 12/19/08 | 286762 | LOGAN CIRCLE | 10/15/15 | 210,000.00 | 61.250 | | 128,625.00 | -18,527.25 |
| SALE | 11/27/08 | 857689AV | STATION CASINOS INC | 6.0000 | | 18.291 | | | |
| 42180 | 12/02/08 | 286762 | LOGAN CIRCLE | 4/01/12 | 400,000.00 | 32.000 | | 128,000.00 | -153,153.00 |
| SALE | 12/17/08 | 98375NAA | XM SATELLITE | 13.0000 | | 60.430 | | | |
| 44160 | 12/22/08 | 286762 | LOGAN CIRCLE | 8/01/13 | 33,000.00 | 29.000 | | 9,570.00 | 247.50 |

STATE OF NEW JERSEY 5163
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

LOGAN CIRCLE (5163) -Cont. PAGE: 116

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE | 12/17/08 | 98375NAA | XM SATELLITE | 13.0000 | | 60.430 | | | |
| 44160 | 12/22/08 | 286762 | LOGAN CIRCLE | 8/01/13 | 65,000.00 | 29.250 | | 19,012.50 | 650.00 |
| SALE | 12/19/08 | 98375NAA | XM SATELLITE | 13.0000 | | 60.917 | | | |
| 44174 | 12/24/08 | 286762 | LOGAN CIRCLE | 8/01/13 | 33,000.00 | 29.000 | | 9,570.00 | 330.00 |

SUBTOTAL FIXED SALES: 3,431,000.00 2,174,290.01 -539,313.79

 TOTAL FUND SALES: 3,431,000.00 2,174,290.01 -539,313.79

END OF REPORT FOR: LOGAN CIRCLE

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/08 THROUGH 12/31/08

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POST ADVISORY (5164)

PAGE: 117

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR | 12/16/08 | 33938EAJ | FLEXTRONICS INTL LTD | 6.5000 | | 14.345 | | | |
| 44151 | 12/19/08 | 286761 | POST ADVISORY | 5/15/13 | 1,400,000.00 | 75.000 | | 1,050,000.00 | |
| SUBTOTAL FIXED PURCHASES: | | | | | 1,400,000.00 | | | 1,050,000.00 | |
| TOTAL FUND PURCHASES: | | | | | 1,400,000.00 | | | 1,050,000.00 | |

END OF REPORT FOR: POST ADVISORY

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/08 THROUGH 12/31/08

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BLACKROCK (5165)

PAGE: 118

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-------------------------------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR | 12/18/08 | 019736AA | ALLISON TRANSMISSION | 11.0000 | | 28.446 | | | |
| 42654 | 12/23/08 | 286763 | BLACKROCK | 11/01/15 | 20,000.00 | 48.500 | | 9,700.00 | |
| PUR | 12/18/08 | 019736AA | ALLISON TRANSMISSION | 11.0000 | | 28.446 | | | |
| 42654 | 12/23/08 | 286763 | BLACKROCK | 11/01/15 | 75,000.00 | 48.500 | | 36,375.00 | |
| PUR | 12/05/08 | 029912AF | AMERICAN TOWER CORP | 5.0000 | | 9.686 | | | |
| 44021 | 12/10/08 | 286763 | BLACKROCK | 2/15/10 | 95,000.00 | 94.875 | | 90,131.25 | |
| PUR | 12/18/08 | 029912AF | AMERICAN TOWER CORP | 5.0000 | | 10.696 | | | |
| 44021 | 12/23/08 | 286763 | BLACKROCK | 2/15/10 | 35,000.00 | 94.000 | | 32,900.00 | |
| PUR | 12/18/08 | 152312AP | CENTEX CORP | 4.5500 | | 15.601 | | | |
| 44169 | 12/23/08 | 286763 | BLACKROCK | 11/01/10 | 20,000.00 | 82.750 | | 16,550.00 | |
| PUR | 12/09/08 | 226566AC | CRICKET COMMUNICATIONS | 9.3750 | | 14.727 | | | |
| 42436 | 12/12/08 | 286763 | BLACKROCK | 11/01/14 | 15,000.00 | 79.375 | | 11,906.25 | |
| PUR | 12/17/08 | 226566AH | CRICKET COMMUNICATIONS | 10.0000 | | 14.591 | | | |
| 42714 | 12/22/08 | 286763 | BLACKROCK | 7/15/15 | 35,000.00 | 81.000 | | 28,350.00 | |
| PUR | 12/18/08 | 26816LAW | DYNEGY HOLDINGS INCORPORATE | 7.7500 | | 14.431 | | | |
| 42438 | 12/23/08 | 286763 | BLACKROCK | 6/01/19 | 250,000.00 | 64.500 | | 161,250.00 | |
| PUR | 12/09/08 | 269246AT | E TRADE FINANCIAL CORP | 12.5000 | | 30.847 | | | |
| 44062 | 12/12/08 | 286763 | BLACKROCK | 11/30/17 | 30,000.00 | 45.000 | | 13,500.00 | |
| PUR | 12/03/08 | 29379VAD | ENTERPRISE PRODUCTS OPER | 9.7500 | | 9.737 | | | |
| 43997 | 12/08/08 | 286763 | BLACKROCK | 1/31/14 | 130,000.00 | 100.00 | | 130,000.00 | |
| PUR | 12/10/08 | 373298BV | GEORGIA PACIFIC CORP | 8.1250 | | 16.397 | | | |
| 44067 | 12/15/08 | 286763 | BLACKROCK | 5/15/11 | 100,000.00 | 84.000 | | 84,000.00 | |
| PUR | 12/12/08 | 373298BV | GEORGIA PACIFIC CORP | 8.1250 | | 16.269 | | | |
| 44067 | 12/17/08 | 286763 | BLACKROCK | 5/15/11 | 15,000.00 | 84.250 | | 12,637.50 | |

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 12/01/08 THROUGH 12/31/08

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BLACKROCK (5165) -Cont.

PAGE: 119

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PUR | 12/15/08 | 373298BV | GEORGIA PACIFIC CORP | 8.1250 | | 15.846 | | | |
| 44067 | 12/18/08 | 286763 | BLACKROCK | 5/15/11 | 25,000.00 | 85.000 | | 21,250.00 | |
| PUR | 12/16/08 | 373298BV | GEORGIA PACIFIC CORP | 8.1250 | | 15.005 | | | |
| 44067 | 12/19/08 | 286763 | BLACKROCK | 5/15/11 | 45,000.00 | 86.500 | | 38,925.00 | |

| | | | | | | | | |
|---------------------------|----------------------|--------------------|--|---------------------|--------------|------------------|--|------------|
| PUR 42643 | 12/18/08 12/23/08 | 38869PAB 286763 | GRAPHIC PACKAGING BLACKROCK | 8.5000 8/15/11 | 35,000.00 | 17.869 80.875 | | 28,306.25 |
| PUR 42643 | 12/19/08 12/24/08 | 38869PAB 286763 | GRAPHIC PACKAGING BLACKROCK | 8.5000 8/15/11 | 30,000.00 | 17.390 81.750 | | 24,525.00 |
| PUR 44020 | 12/04/08 12/09/08 | 436440AA 286763 | HOLOGIC INC BLACKROCK | 2.0000 12/15/37 | 100,000.00 | 4.933 55.000 | | 55,000.00 |
| PUR 44063 | 12/09/08 12/12/08 | 45763PAB 286763 | INMARSAT FINANCE PLC BLACKROCK | 7.6250 6/30/12 | 30,000.00 | 12.625 86.000 | | 25,800.00 |
| PUR 44170 | 12/18/08 12/23/08 | 521865AP 286763 | LEAR CORP BLACKROCK | 8.5000 12/01/13 | 20,000.00 | 47.299 28.000 | | 5,600.00 |
| PUR 44147 | 12/16/08 12/19/08 | 69073TAJ 286763 | OWENS-BROCKWAY GLASS CONTAI BLACKROCK | 8.2500 5/15/13 | 50,000.00 | 9.375 96.000 | | 48,000.00 |
| PUR 44172 | 12/19/08 12/24/08 | 882330AA 286763 | TEXAS COMP ELEC BLACKROCK | 10.2500 11/01/15 | 55,000.00 | 20.721 62.500 | | 34,375.00 |
| PUR 44036 | 12/08/08 12/11/08 | 893830AU 286763 | TRANSOCEAN INC BLACKROCK | 1.6250 12/15/37 | 80,000.00 | 2.340 85.000 | | 68,000.00 |
| SUBTOTAL FIXED PURCHASES: | | | | | 1,290,000.00 | | | 977,081.25 |
| TOTAL FUND PURCHASES: | | | | | 1,290,000.00 | | | 977,081.25 |

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

BLACKROCK (5165) -Cont.

PAGE: 120

| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|----------------------------------|----------------------|--------------------|--|---------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALES OF FIXED INCOME SECURITIES | | | | | | | | | |
| SALE 42434 | 12/05/08 12/10/08 | 00130HBH 286763 | AES CORPORATION BLACKROCK | 8.0000 10/15/17 | 40,000.00 | 8.194 68.000 | | 27,200.00 | -12,311.49 |
| SALE 42434 | 12/09/08 12/12/08 | 00130HBH 286763 | AES CORPORATION BLACKROCK | 8.0000 10/15/17 | 25,000.00 | 8.194 69.500 | | 17,375.00 | -7,319.72 |
| SALE 42434 | 12/11/08 12/16/08 | 00130HBH 286763 | AES CORPORATION BLACKROCK | 8.0000 10/15/17 | 40,000.00 | 8.194 69.500 | | 27,800.00 | -11,711.73 |
| SALE 42434 | 12/16/08 12/19/08 | 00130HBH 286763 | AES CORPORATION BLACKROCK | 8.0000 10/15/17 | 125,000.00 | 8.194 68.750 | | 85,937.50 | -37,537.11 |
| SALE 42709 | 12/12/08 12/17/08 | 071707AN 286763 | BAUSCH LOMB INC BLACKROCK | 9.8750 11/01/15 | 150,000.00 | 9.240 74.000 | | 111,000.00 | -43,736.15 |
| SALE 42710 | 12/02/08 12/05/08 | 090613AD 286763 | BIOMET INC BLACKROCK | 10.3750 10/15/17 | 75,000.00 | 9.438 71.500 | | 53,625.00 | -25,514.76 |
| SALE 42710 | 12/05/08 12/10/08 | 090613AD 286763 | BIOMET INC BLACKROCK | 10.3750 10/15/17 | 30,000.00 | 9.438 69.000 | | 20,700.00 | -10,953.80 |
| SALE 42710 | 12/09/08 12/12/08 | 090613AD 286763 | BIOMET INC BLACKROCK | 10.3750 10/15/17 | 25,000.00 | 9.438 68.250 | | 17,062.50 | -9,314.98 |
| SALE 42710 | 12/10/08 12/15/08 | 090613AD 286763 | BIOMET INC BLACKROCK | 10.3750 10/15/17 | 70,000.00 | 9.438 67.250 | | 47,075.00 | -26,779.08 |
| SALE 42381 | 12/12/08 12/17/08 | 165167CC 286763 | CHESAPEAKE ENERGY BLACKROCK | 7.2500 12/15/18 | 90,000.00 | 7.804 66.000 | | 59,400.00 | -27,183.72 |
| SALE 42381 | 12/12/08 12/17/08 | 165167CC 286763 | CHESAPEAKE ENERGY BLACKROCK | 7.2500 12/15/18 | 45,000.00 | 7.804 65.750 | | 29,587.50 | -13,704.36 |
| SALE 42635 | 12/02/08 12/05/08 | 257559AC 286763 | DOMTAR CORPORATION BLACKROCK | 7.1250 8/15/15 | 25,000.00 | 7.979 65.500 | | 16,375.00 | -7,530.07 |

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

BLACKROCK (5165) -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 43997 | 12/04/08 12/09/08 | 29379VAD 286763 | ENTERPRISE PRODUCTS OPER BLACKROCK | 9.7500 1/31/14 | 130,000.00 | 9.737 100.32 | | 130,416.00 | 416.00 |
| SALE 42561 | 12/15/08 12/18/08 | 35671DAS 286763 | FREEMPORT MCMORAN BLACKROCK | 8.3750 4/01/17 | 260,000.00 | 7.441 71.000 | | 184,600.00 | -90,180.49 |
| SALE 42561 | 12/18/08 12/23/08 | 35671DAS 286763 | FREEMPORT MCMORAN BLACKROCK | 8.3750 4/01/17 | 75,000.00 | 7.441 76.500 | | 57,375.00 | -21,883.19 |
| SALE | 11/26/08 | 404119AU | HCA INC | 9.1250 | | 8.906 | | | |

| | | | | | | | | | |
|-------|----------|----------|-------------------------|----------|------------|--------|--|-----------|------------|
| 43005 | 12/01/08 | 286763 | BLACKROCK | 11/15/14 | 25,000.00 | 81.250 | | 20,312.50 | -4,934.66 |
| SALE | 12/23/08 | 404119AX | HCA INC | 9.2500 | | 9.148 | | | |
| 43012 | 12/29/08 | 286763 | BLACKROCK | 11/15/16 | 30,000.00 | 88.000 | | 26,400.00 | -3,763.97 |
| SALE | 12/19/08 | 420122AH | HAWKER BEECHCRAFT | 9.7500 | | 9.922 | | | |
| 42488 | 12/24/08 | 286763 | BLACKROCK | 4/01/17 | 100,000.00 | 25.500 | | 25,500.00 | -73,517.03 |
| SALE | 12/11/08 | 428291AL | HEXCEL CORPORATION | 6.7500 | | 7.141 | | | |
| 42489 | 12/16/08 | 286763 | BLACKROCK | 2/01/15 | 30,000.00 | 75.500 | | 22,650.00 | -6,772.25 |
| SALE | 12/12/08 | 640204AG | NEIMAN MARCUS GROUP | 9.0000 | | 9.338 | | | |
| 42646 | 12/17/08 | 286763 | BLACKROCK | 10/15/15 | 15,000.00 | 44.500 | | 6,675.00 | -8,070.59 |
| SALE | 12/17/08 | 640204AG | NEIMAN MARCUS GROUP | 9.0000 | | 9.338 | | | |
| 42646 | 12/22/08 | 286763 | BLACKROCK | 10/15/15 | 15,000.00 | 43.000 | | 6,450.00 | -8,296.06 |
| SALE | 12/18/08 | 640204AG | NEIMAN MARCUS GROUP | 9.0000 | | 9.338 | | | |
| 42646 | 12/23/08 | 286763 | BLACKROCK | 10/15/15 | 20,000.00 | 43.250 | | 8,650.00 | -11,011.54 |
| SALE | 12/04/08 | 800907AK | SANMINA SCI CORPORATION | 8.1250 | | 9.996 | | | |
| 42425 | 12/09/08 | 286763 | BLACKROCK | 3/01/16 | 10,000.00 | 43.750 | | 4,375.00 | -4,675.61 |
| SALE | 12/22/08 | 800907AK | SANMINA SCI CORPORATION | 8.1250 | | 9.996 | | | |
| 42425 | 12/26/08 | 286763 | BLACKROCK | 3/01/16 | 100,000.00 | 37.500 | | 37,500.00 | -53,050.49 |
| SALE | 12/22/08 | 800907AK | SANMINA SCI CORPORATION | 8.1250 | | 9.996 | | | |
| 42425 | 12/26/08 | 286763 | BLACKROCK | 3/01/16 | 10,000.00 | 37.500 | | 3,750.00 | -5,305.05 |

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|-----------------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE | 12/01/08 | 867363AH | SUNGARD DATA SYS INC | 9.1250 | | 8.561 | | | |
| 42426 | 12/04/08 | 286763 | BLACKROCK | 8/15/13 | 40,000.00 | 78.000 | | 31,200.00 | -9,648.16 |
| SALE | 12/23/08 | 867363AH | SUNGARD DATA SYS INC | 9.1250 | | 8.561 | | | |
| 42426 | 12/29/08 | 286763 | BLACKROCK | 8/15/13 | 80,000.00 | 81.000 | | 64,800.00 | -16,879.27 |
| SALE | 12/19/08 | 966387AC | WHITING PETROLEUM | 7.2500 | | 8.030 | | | |
| 42720 | 12/24/08 | 286763 | BLACKROCK | 5/01/13 | 25,000.00 | 69.500 | | 17,375.00 | -6,916.94 |
| SALE | 12/05/08 | 983130AD | WYNN LAS VEGAS LLC | 6.6250 | | 8.450 | | | |
| 42653 | 12/10/08 | 286763 | BLACKROCK | 12/01/14 | 15,000.00 | 72.000 | | 10,800.00 | -2,935.38 |
| SALE | 12/05/08 | 983130AD | WYNN LAS VEGAS LLC | 6.6250 | | 8.450 | | | |
| 42653 | 12/10/08 | 286763 | BLACKROCK | 12/01/14 | 50,000.00 | 72.000 | | 36,000.00 | -9,784.61 |
| SUBTOTAL FIXED SALES: | | | | | 1,770,000.00 | | | 1,207,966.00 | -570,806.26 |
| TOTAL FUND SALES: | | | | | 1,770,000.00 | | | 1,207,966.00 | -570,806.26 |

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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 |
|-------------------------------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR | 12/03/08 | 090613AD | BIOMET INC | 10.3750 | | 16.488 | | | |
| 43993 | 12/08/08 | 286765 | PIMCO | 10/15/17 | 50,000.00 | 72.000 | | 36,000.00 | |
| PUR | 12/03/08 | 090613AD | BIOMET INC | 10.3750 | | 16.627 | | | |
| 43993 | 12/08/08 | 286765 | PIMCO | 10/15/17 | 25,000.00 | 71.500 | | 17,875.00 | |
| PUR | 12/05/08 | 090613AD | BIOMET INC | 10.3750 | | 16.982 | | | |
| 43993 | 12/10/08 | 286765 | PIMCO | 10/15/17 | 50,000.00 | 70.250 | | 35,125.00 | |
| PUR | 11/26/08 | 292680AA | ENERGY FUTURE HOLDINGS | 10.8750 | | 19.551 | | | |
| 43562 | 12/01/08 | 286765 | PIMCO | 11/01/17 | 305,000.00 | 64.000 | | 195,200.00 | |
| PUR | 12/22/08 | 404119BA | HCA INC | 9.6300 | | 16.875 | | | |
| 44192 | 12/26/08 | 286765 | PIMCO | 11/15/16 | 250,000.00 | 69.000 | | 172,500.00 | |
| PUR | 11/26/08 | 65562VAA | NORDIC TELEPHONE COMPANY HO | 8.8750 | | 17.547 | | | |
| 43924 | 12/01/08 | 286765 | PIMCO | 5/01/16 | 340,000.00 | 64.750 | | 220,150.00 | |
| PUR | 11/26/08 | 65562VAA | NORDIC TELEPHONE COMPANY HO | 8.8750 | | 15.752 | | | |
| 43924 | 12/01/08 | 286765 | PIMCO | 5/01/16 | 260,000.00 | 70.500 | | 183,300.00 | |
| PUR | 12/03/08 | 75952BAM | RELIANT ENERGY INC | 6.7500 | | 10.647 | | | |
| 43994 | 12/08/08 | 286765 | PIMCO | 12/15/14 | 900,000.00 | 83.000 | | 747,000.00 | |
| PUR | 12/22/08 | 780153AR | ROYAL CARIBBEAN CRUISES | 7.2500 | | 18.650 | | | |

| | | | | | | | | | |
|---------------------------|----------|----------|----------|---------|--------------|--------|--|--------------|--|
| 44193 | 12/26/08 | 286765 | PIMCO | 6/15/16 | 125,000.00 | 55.000 | | 68,750.00 | |
| PUR | 12/16/08 | 78442FEH | SLM CORP | 8.4500 | | 13.249 | | | |
| 44146 | 12/19/08 | 286765 | PIMCO | 6/15/18 | 20,000.00 | 74.500 | | 14,900.00 | |
| SUBTOTAL FIXED PURCHASES: | | | | | 2,325,000.00 | | | 1,690,800.00 | |
| TOTAL FUND PURCHASES: | | | | | 2,325,000.00 | | | 1,690,800.00 | |

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|----------------------------------|----------------------|--------------------|--|---------------------|---------------|------------------|------------------------|---------------|--------------|
| SALES OF FIXED INCOME SECURITIES | | | | | | | | | |
| SALE 43512 | 12/03/08 12/08/08 | 090613AC 286765 | BIOMET INC PIMCO | 10.0000 10/15/17 | 50,000.00 | 11.927 89.000 | | 44,500.00 | -303.43 |
| SALE 43512 | 12/03/08 12/08/08 | 090613AC 286765 | BIOMET INC PIMCO | 10.0000 10/15/17 | 25,000.00 | 11.927 88.500 | | 22,125.00 | -276.71 |
| SALE 43993 | 12/05/08 12/10/08 | 090613AD 286765 | BIOMET INC PIMCO | 10.3750 10/15/17 | 50,000.00 | 16.711 87.000 | | 43,500.00 | 7,897.79 |
| SALE 42035 | 12/10/08 12/15/08 | 161175AD 286765 | CHARTER COMMUNICATIONS PIMCO | 8.3750 4/30/14 | 550,000.00 | 10.841 67.500 | | 371,250.00 | -124,468.74 |
| SALE 42245 | 12/15/08 12/18/08 | 370425RD 286765 | GENL MTRS ACCEPT CORP PIMCO | 5.8500 1/14/09 | 750,000.00 | 18.229 90.000 | | 675,000.00 | -68,138.06 |
| SALE 42048 | 12/15/08 12/18/08 | 428040BZ 286765 | HERTZ CORPORATION PIMCO | 8.8750 1/01/14 | 25,000.00 | 10.799 48.000 | | 12,000.00 | -11,166.92 |
| SALE 42048 | 12/17/08 12/22/08 | 428040BZ 286765 | HERTZ CORPORATION PIMCO | 8.8750 1/01/14 | 40,000.00 | 10.799 50.750 | | 20,300.00 | -16,772.89 |
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 60,000.00 | 10.923 16.500 | | 9,900.00 | -48,400.96 |
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 10,000.00 | 10.923 18.000 | | 1,800.00 | -7,916.83 |
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 100,000.00 | 10.923 18.500 | | 18,500.00 | -78,668.26 |
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 40,000.00 | 10.923 16.500 | | 6,600.00 | -32,267.31 |
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 10,000.00 | 10.923 20.500 | | 2,050.00 | -7,666.83 |

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|-----------------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 30,000.00 | 10.923 17.000 | | 5,100.00 | -24,050.48 |
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 110,000.00 | 10.923 19.000 | | 20,900.00 | -85,985.09 |
| SALE 42052 | 12/15/08 12/18/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 40,000.00 | 10.923 17.000 | | 6,800.00 | -32,067.31 |
| SALE 42052 | 12/18/08 12/23/08 | 656569AG 286765 | NORTEL NETWORKS PIMCO | 10.1250 7/15/13 | 100,000.00 | 10.923 19.000 | | 19,000.00 | -78,177.63 |
| SALE 42109 | 12/17/08 12/22/08 | 68383KAB 286765 | OPTI CANADA INCORPORATED PIMCO | 8.2500 12/15/14 | 50,000.00 | 8.076 54.125 | | 27,062.50 | -23,342.63 |
| SALE 42054 | 12/03/08 12/08/08 | 75952BAN 286765 | RELIANT ENERGY INC PIMCO | 7.6250 6/15/14 | 1,000,000.00 | 8.278 75.000 | | 750,000.00 | -221,494.70 |
| SUBTOTAL FIXED SALES: | | | | | 3,040,000.00 | | | 2,056,387.50 | -853,266.99 |
| TOTAL FUND SALES: | | | | | 3,040,000.00 | | | 2,056,387.50 | -853,266.99 |

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|-------------------------------------|----------------------|--------------------|--|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PURCHASE OF FIXED INCOME SECURITIES | | | | | | | | | |
| PUR 41992 | 11/26/08 12/01/08 | 00130HBH 286761 | AES CORPORATION NOMURA | 8.0000 10/15/17 | 25,000.00 | 14.005 70.000 | | 17,500.00 | |
| PUR 41992 | 11/26/08 12/01/08 | 00130HBH 286761 | AES CORPORATION NOMURA | 8.0000 10/15/17 | 25,000.00 | 14.262 69.000 | | 17,250.00 | |
| PUR 41992 | 11/26/08 12/01/08 | 00130HBH 286761 | AES CORPORATION NOMURA | 8.0000 10/15/17 | 25,000.00 | 14.525 68.000 | | 17,000.00 | |
| PUR 44161 | 12/18/08 12/23/08 | 013104AJ 286761 | ALBERTSONS INC NOMURA | 7.5000 2/15/11 | 50,000.00 | 11.678 92.250 | | 46,125.00 | |
| PUR 44161 | 12/18/08 12/23/08 | 013104AJ 286761 | ALBERTSONS INC NOMURA | 7.5000 2/15/11 | 25,000.00 | 11.678 92.250 | | 23,062.50 | |
| PUR 44153 | 12/17/08 12/22/08 | 014477AD 286761 | ALERIS INTL INC NOMURA | 9.0000 12/15/14 | 50,000.00 | 236.88 3.750 | | 1,875.00 | |
| PUR 44181 | 12/19/08 12/24/08 | 018804AL 286761 | ALLIANT TECHSYSTEMS NOMURA | 6.7500 4/01/16 | 200,000.00 | 9.190 87.250 | | 174,500.00 | |
| PUR 42989 | 11/26/08 12/01/08 | 038521AD 286761 | ARAMARK SERVICES CORPORATIO NOMURA | 8.5000 2/01/15 | 25,000.00 | 12.600 82.750 | | 20,687.50 | |
| PUR 42989 | 12/19/08 12/24/08 | 038521AD 286761 | ARAMARK SERVICES CORPORATIO NOMURA | 8.5000 2/01/15 | 25,000.00 | 11.647 86.500 | | 21,625.00 | |
| PUR 43672 | 12/19/08 12/24/08 | 090613AC 286761 | BIOMET INC NOMURA | 10.0000 10/15/17 | 25,000.00 | 11.557 91.500 | | 22,875.00 | |
| PUR 43015 | 11/26/08 12/01/08 | 090613AE 286761 | BIOMET INC NOMURA | 11.6250 10/15/17 | 25,000.00 | 16.938 76.000 | | 19,000.00 | |
| PUR 43015 | 11/26/08 12/01/08 | 090613AE 286761 | BIOMET INC NOMURA | 11.6250 10/15/17 | 25,000.00 | 17.074 75.500 | | 18,875.00 | |

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|-----------------|----------------------|--------------------|--|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 43015 | 12/18/08 12/23/08 | 090613AE 286761 | BIOMET INC NOMURA | 11.6250 10/15/17 | 75,000.00 | 18.989 69.000 | | 51,750.00 | |
| PUR 43015 | 12/18/08 12/23/08 | 090613AE 286761 | BIOMET INC NOMURA | 11.6250 10/15/17 | 25,000.00 | 18.229 71.500 | | 17,875.00 | |
| PUR 42194 | 11/26/08 12/01/08 | 093679AC 286761 | BLOCKBUSTER INC NOMURA | 9.0000 9/01/12 | 25,000.00 | 34.826 48.000 | | 12,000.00 | |
| PUR 42194 | 12/08/08 12/11/08 | 093679AC 286761 | BLOCKBUSTER INC NOMURA | 9.0000 9/01/12 | 25,000.00 | 36.027 46.750 | | 11,687.50 | |
| PUR 43918 | 11/26/08 12/01/08 | 103304BD 286761 | BOYD GAMING CORP NOMURA | 6.7500 4/15/14 | 25,000.00 | 19.080 59.625 | | 14,906.25 | |
| PUR 44182 | 12/19/08 12/24/08 | 103304BD 286761 | BOYD GAMING CORP NOMURA | 6.7500 4/15/14 | 100,000.00 | 17.799 63.000 | | 63,000.00 | |
| PUR 42366 | 11/26/08 12/01/08 | 121579AB 286761 | BURLINGTON COAT FACTORY NOMURA | 11.1250 4/15/14 | 25,000.00 | 56.688 25.000 | | 6,250.00 | |
| PUR 42366 | 11/26/08 12/01/08 | 121579AB 286761 | BURLINGTON COAT FACTORY NOMURA | 11.1250 4/15/14 | 25,000.00 | 57.142 24.750 | | 6,187.50 | |
| PUR 42366 | 12/10/08 12/15/08 | 121579AB 286761 | BURLINGTON COAT FACTORY NOMURA | 11.1250 4/15/14 | 25,000.00 | 49.733 29.500 | | 7,375.00 | |
| PUR 42001 | 11/26/08 12/01/08 | 12502BAC 286761 | CCH I HLDGS LLC NOMURA | 11.0000 10/01/15 | 25,000.00 | 48.540 26.500 | | 6,625.00 | |
| PUR 42001 | 12/17/08 12/22/08 | 12502BAC 286761 | CCH I HLDGS LLC NOMURA | 11.0000 10/01/15 | 25,000.00 | 82.029 14.000 | | 3,500.00 | |
| PUR 42001 | 12/17/08 12/22/08 | 12502BAC 286761 | CCH I HLDGS LLC NOMURA | 11.0000 10/01/15 | 25,000.00 | 87.309 13.000 | | 3,250.00 | |
| PUR 42002 | 11/26/08 12/01/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 13.137 81.500 | | 20,375.00 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 42002 | 11/26/08 12/01/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 13.269 81.000 | | 20,250.00 | |
| PUR 42002 | 11/26/08 12/01/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 13.605 79.750 | | 19,937.50 | |
| PUR 42002 | 11/26/08 12/01/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 13.809 79.000 | | 19,750.00 | |
| PUR 42002 | 11/27/08 12/02/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 13.008 82.000 | | 20,500.00 | |
| PUR 42002 | 12/08/08 12/11/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 13.519 80.125 | | 20,031.25 | |
| PUR 43084 | 12/08/08 12/11/08 | 12686CAW 286761 | CABLEVISION SYSTEMS NOMURA | 8.0000 4/15/12 | 25,000.00 | 14.811 82.500 | | 20,625.00 | |
| PUR 43084 | 12/17/08 12/22/08 | 12686CAW 286761 | CABLEVISION SYSTEMS NOMURA | 8.0000 4/15/12 | 25,000.00 | 14.100 84.250 | | 21,062.50 | |
| PUR 43244 | 12/17/08 12/22/08 | 161175AD 286761 | CHARTER COMMUNICATIONS NOMURA | 8.3750 4/30/14 | 25,000.00 | 17.899 68.000 | | 17,000.00 | |
| PUR 44162 | 12/18/08 12/23/08 | 161175AG 286761 | CHARTER COMM NOMURA | 10.8750 9/15/14 | 75,000.00 | 18.388 74.000 | | 55,500.00 | |
| PUR 44162 | 12/18/08 12/23/08 | 161175AG 286761 | CHARTER COMM NOMURA | 10.8750 9/15/14 | 50,000.00 | 18.388 74.000 | | 37,000.00 | |
| PUR 43920 | 11/26/08 12/01/08 | 165167BE 286761 | CHESAPEAKE ENERGY NOMURA | 6.8750 1/15/16 | 25,000.00 | 13.398 70.625 | | 17,656.25 | |
| PUR 43920 | 11/26/08 12/01/08 | 165167BE 286761 | CHESAPEAKE ENERGY NOMURA | 6.8750 1/15/16 | 25,000.00 | 13.643 69.750 | | 17,437.50 | |
| PUR 44065 | 12/10/08 12/15/08 | 165167BG 286761 | CHESAPEAKE ENERGY NOMURA | 7.5000 6/15/14 | 25,000.00 | 14.403 74.375 | | 18,593.75 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 44065 | 12/18/08 12/23/08 | 165167BG 286761 | CHESAPEAKE ENERGY NOMURA | 7.5000 6/15/14 | 25,000.00 | 13.277 78.000 | | 19,500.00 | |
| PUR 44163 | 12/18/08 12/23/08 | 165167BJ 286761 | CHESAPEAKE ENERGY NOMURA | 7.0000 8/15/14 | 25,000.00 | 12.923 76.750 | | 19,187.50 | |
| PUR 43919 | 11/26/08 12/01/08 | 165167BY 286761 | CHESAPEAKE ENERGY NOMURA | 7.6250 7/15/13 | 25,000.00 | 13.245 81.000 | | 20,250.00 | |
| PUR 42740 | 12/09/08 12/12/08 | 165167CC 286761 | CHESAPEAKE ENERGY NOMURA | 7.2500 12/15/18 | 25,000.00 | 14.188 63.500 | | 15,875.00 | |
| PUR 42740 | 12/16/08 12/19/08 | 165167CC 286761 | CHESAPEAKE ENERGY NOMURA | 7.2500 12/15/18 | 25,000.00 | 13.080 68.000 | | 17,000.00 | |
| PUR 44111 | 12/15/08 12/18/08 | 21036PAC 286761 | CONSTELLATION BRDS NOMURA | 8.1250 1/15/12 | 25,000.00 | 12.865 88.250 | | 22,062.50 | |
| PUR 44111 | 12/16/08 12/19/08 | 21036PAC 286761 | CONSTELLATION BRDS NOMURA | 8.1250 1/15/12 | 25,000.00 | 12.435 89.250 | | 22,312.50 | |
| PUR 44111 | 12/17/08 12/22/08 | 21036PAC 286761 | CONSTELLATION BRDS NOMURA | 8.1250 1/15/12 | 25,000.00 | 11.911 90.500 | | 22,625.00 | |
| PUR 44111 | 12/17/08 12/22/08 | 21036PAC 286761 | CONSTELLATION BRDS NOMURA | 8.1250 1/15/12 | 25,000.00 | 11.911 90.500 | | 22,625.00 | |
| PUR 42276 | 12/16/08 12/19/08 | 21036PAG 286761 | CONSTELLATION BRANDS NOMURA | 8.3750 12/15/14 | 25,000.00 | 10.739 89.750 | | 22,437.50 | |
| PUR 44183 | 12/19/08 12/24/08 | 25212EAC 286761 | DEX MEDIA INC NOMURA | 8.0000 11/15/13 | 25,000.00 | 67.164 17.000 | | 4,250.00 | |
| PUR 43972 | 12/01/08 12/04/08 | 25459HAD 286761 | DIRECT TV HOLDINGS NOMURA | 6.3750 6/15/15 | 25,000.00 | 10.401 81.250 | | 20,312.50 | |
| PUR 43972 | 12/02/08 12/05/08 | 25459HAD 286761 | DIRECT TV HOLDINGS NOMURA | 6.3750 6/15/15 | 25,000.00 | 10.281 81.750 | | 20,437.50 | |

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|-----------------|----------------------|--------------------|--|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 42297 | 11/26/08 12/01/08 | 26816LAT 286761 | DYNEGY HOLDINGS INCORPORATE NOMURA | 8.3750 5/01/16 | 25,000.00 | 15.121 70.500 | | 17,625.00 | |
| PUR 44164 | 12/18/08 12/23/08 | 27876GBE 286761 | EHOSTAR DBS CORP NOMURA | 7.1250 2/01/16 | 25,000.00 | 12.027 77.000 | | 19,250.00 | |
| PUR 44154 | 12/17/08 12/22/08 | 27876GBH 286761 | EHOSTAR DBS NOMURA | 7.7500 5/31/15 | 25,000.00 | 12.801 78.250 | | 19,562.50 | |
| PUR 44154 | 12/17/08 12/22/08 | 27876GBH 286761 | EHOSTAR DBS NOMURA | 7.7500 5/31/15 | 25,000.00 | 12.869 78.000 | | 19,500.00 | |
| PUR 43936 | 11/27/08 12/02/08 | 28336LBM 286761 | EL PASO CORP NOMURA | 6.8750 6/15/14 | 25,000.00 | 13.493 74.750 | | 18,687.50 | |
| PUR 44184 | 12/19/08 12/24/08 | 28336LBQ 286761 | EL PASO CORP NOMURA | 7.0000 6/15/17 | 25,000.00 | 11.285 77.000 | | 19,250.00 | |
| PUR 44165 | 12/18/08 12/23/08 | 28336LBR 286761 | EL PASO NATL GAS NOMURA | 7.2500 6/01/18 | 25,000.00 | 11.531 75.750 | | 18,937.50 | |
| PUR 44049 | 12/09/08 12/12/08 | 28336LBS 286761 | EL PASO CORP NOMURA | 12.0000 12/12/13 | 50,000.00 | 15.250 88.909 | | 44,454.50 | |
| PUR 44049 | 12/10/08 12/15/08 | 28336LBS 286761 | EL PASO CORP NOMURA | 12.0000 12/12/13 | 25,000.00 | 14.220 92.250 | | 23,062.50 | |
| PUR 44049 | 12/10/08 12/15/08 | 28336LBS 286761 | EL PASO CORP NOMURA | 12.0000 12/12/13 | 25,000.00 | 14.220 92.250 | | 23,062.50 | |
| PUR 44049 | 12/19/08 12/24/08 | 28336LBS 286761 | EL PASO CORP NOMURA | 12.0000 12/12/13 | 25,000.00 | 13.118 96.000 | | 24,000.00 | |
| PUR 44155 | 12/17/08 12/22/08 | 29250RAR 286761 | ENBRIDGE ENERGY NOMURA | 9.8750 3/01/19 | 50,000.00 | 9.880 99.940 | | 49,970.00 | |
| PUR 42004 | 12/19/08 12/24/08 | 292680AA 286761 | ENERGY FUTURE HOLDINGS NOMURA | 10.8750 11/01/17 | 50,000.00 | 20.090 62.500 | | 31,250.00 | |

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|-----------------|----------------------|--------------------|--|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 42004 | 12/19/08 12/24/08 | 292680AA 286761 | ENERGY FUTURE HOLDINGS NOMURA | 10.8750 11/01/17 | 100,000.00 | 20.090 62.500 | | 62,500.00 | |
| PUR 42853 | 11/26/08 12/01/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 25,000.00 | 40.174 18.500 | | 4,625.00 | |
| PUR 42853 | 11/26/08 12/01/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 25,000.00 | 41.275 18.000 | | 4,500.00 | |
| PUR 42853 | 11/27/08 12/02/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 25,000.00 | 33.881 22.000 | | 5,500.00 | |
| PUR 42853 | 12/02/08 12/05/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 25,000.00 | 27.271 27.500 | | 6,875.00 | |
| PUR 42853 | 12/02/08 12/05/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 25,000.00 | 27.759 27.000 | | 6,750.00 | |
| PUR 42853 | 12/03/08 12/08/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 50,000.00 | 28.795 26.000 | | 13,000.00 | |
| PUR 42853 | 12/03/08 12/08/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 100,000.00 | 27.762 27.000 | | 27,000.00 | |
| PUR 42853 | 12/08/08 12/11/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 50,000.00 | 28.271 26.500 | | 13,250.00 | |
| PUR 42853 | 12/19/08 12/24/08 | 345370CA 286761 | FORD MOTOR COMPANY NOMURA | 7.4500 7/16/31 | 25,000.00 | 27.778 27.000 | | 6,750.00 | |
| PUR 44185 | 12/19/08 12/24/08 | 345397SM 286761 | FORD MOTOR CREDIT CO LLC NOMURA | 7.3750 10/28/09 | 50,000.00 | 46.284 75.000 | | 37,500.00 | |
| PUR 44185 | 12/19/08 12/24/08 | 345397SM 286761 | FORD MOTOR CREDIT CO LLC NOMURA | 7.3750 10/28/09 | 25,000.00 | 46.530 74.875 | | 18,718.75 | |
| PUR 43937 | 11/27/08 12/02/08 | 345397VA 286761 | FORD MOTOR CREDIT CO LLC NOMURA | 9.8750 8/10/11 | 75,000.00 | 46.737 46.500 | | 34,875.00 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 44156 | 12/17/08 12/22/08 | 345397VC 286761 | FORD MOTOR CREDIT CO NOMURA | 8.0000 12/15/16 | 100,000.00 | 21.836 48.750 | | 48,750.00 | |
| PUR 42198 | 11/26/08 12/01/08 | 345397VH 286761 | FORD MOTOR CREDIT CO LLC NOMURA | 12.0000 5/15/15 | 100,000.00 | 33.482 44.500 | | 44,500.00 | |
| PUR 42198 | 11/27/08 12/02/08 | 345397VH 286761 | FORD MOTOR CREDIT CO LLC NOMURA | 12.0000 5/15/15 | 100,000.00 | 32.446 46.000 | | 46,000.00 | |
| PUR 42929 | 11/26/08 12/01/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 14.804 69.750 | | 17,437.50 | |
| PUR 42929 | 11/26/08 12/01/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 15.009 69.000 | | 17,250.00 | |
| PUR 42929 | 11/26/08 12/01/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 15.078 68.750 | | 17,187.50 | |
| PUR 42929 | 12/08/08 12/11/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 16.398 64.250 | | 16,062.50 | |
| PUR 42929 | 12/10/08 12/15/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 15.449 67.500 | | 16,875.00 | |
| PUR 42929 | 12/10/08 12/15/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 15.736 66.500 | | 16,625.00 | |
| PUR 42929 | 12/11/08 12/16/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 14.488 71.000 | | 17,750.00 | |
| PUR 42929 | 12/15/08 12/18/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 50,000.00 | 14.359 71.500 | | 35,750.00 | |
| PUR 42929 | 12/17/08 12/22/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 13.348 75.500 | | 18,875.00 | |
| PUR 42929 | 12/17/08 12/22/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 13.720 74.000 | | 18,500.00 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 42929 | 12/17/08 12/22/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 13.910 73.250 | | 18,312.50 | |
| PUR 42929 | 12/17/08 12/22/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 13.910 73.250 | | 18,312.50 | |
| PUR 42278 | 12/12/08 12/17/08 | 370425RP 286761 | GENL MTRS ACCEPT CORP NOMURA | 7.7500 1/19/10 | 50,000.00 | 60.041 62.000 | | 31,000.00 | |
| PUR 42005 | 12/10/08 12/15/08 | 370425SL 286761 | GENL MTRS ACCEPT CORP NOMURA | 6.7500 12/01/14 | 150,000.00 | 30.841 36.000 | | 54,000.00 | |
| PUR 43603 | 12/19/08 12/24/08 | 373298BE 286761 | GEORGIA PACIFIC CORP NOMURA | 9.5000 12/01/11 | 50,000.00 | 13.746 90.000 | | 45,000.00 | |
| PUR 42322 | 12/19/08 12/24/08 | 373298BV 286761 | GEORGIA PACIFIC CORP NOMURA | 8.1250 5/15/11 | 50,000.00 | 13.659 89.000 | | 44,500.00 | |
| PUR 43606 | 12/18/08 12/23/08 | 373298CF 286761 | GEORGIA-PACIFIC LLC NOMURA | 8.0000 1/15/24 | 25,000.00 | 13.708 64.000 | | 16,000.00 | |
| PUR 42006 | 11/27/08 12/02/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 50,000.00 | 13.174 81.000 | | 40,500.00 | |
| PUR 42006 | 12/08/08 12/11/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 25,000.00 | 13.914 78.000 | | 19,500.00 | |
| PUR 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 25,000.00 | 13.553 79.500 | | 19,875.00 | |
| PUR 42202 | 11/27/08 12/02/08 | 428040BZ 286761 | HERTZ CORPORATION NOMURA | 8.8750 1/01/14 | 25,000.00 | 26.636 52.000 | | 13,000.00 | |
| PUR 44157 | 12/17/08 12/22/08 | 44107TAD 286761 | HOST HOTELS NOMURA | 6.8750 11/01/14 | 50,000.00 | 15.258 68.250 | | 34,125.00 | |
| PUR 42009 | 12/17/08 12/22/08 | 44108EAS 286761 | HOST MARRIOTT LP NOMURA | 7.1250 11/01/13 | 25,000.00 | 15.538 72.000 | | 18,000.00 | |

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|-----------------|----------------------|--------------------|--|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 42009 | 12/17/08 12/22/08 | 44108EAS 286761 | HOST MARRIOTT LP NOMURA | 7.1250 11/01/13 | 25,000.00 | 15.538 72.000 | | 18,000.00 | |
| PUR 42009 | 12/17/08 12/22/08 | 44108EAS 286761 | HOST MARRIOTT LP NOMURA | 7.1250 11/01/13 | 25,000.00 | 15.538 72.000 | | 18,000.00 | |
| PUR 44158 | 12/17/08 12/22/08 | 44108EBA 286761 | HOST MARRIOTT LP NOMURA | 6.7500 6/01/16 | 25,000.00 | 14.581 65.125 | | 16,281.25 | |
| PUR 43045 | 11/26/08 12/01/08 | 45820EAX 286761 | INTELSAT SUBSIDIARY HOLDINGS NOMURA | 11.2500 6/15/16 | 25,000.00 | 15.623 81.000 | | 20,250.00 | |
| PUR 43045 | 11/26/08 12/01/08 | 45820EAX 286761 | INTELSAT SUBSIDIARY HOLDINGS NOMURA | 11.2500 6/15/16 | 25,000.00 | 15.756 80.500 | | 20,125.00 | |
| PUR 44145 | 12/16/08 12/19/08 | 45823VAC 286761 | INTELSAT CORP NOMURA | 9.2500 6/15/16 | 25,000.00 | 12.792 83.250 | | 20,812.50 | |
| PUR 42011 | 12/18/08 12/23/08 | 464592AG 286761 | ISLE OF CAPRI CASINO NOMURA | 7.0000 3/01/14 | 25,000.00 | 31.280 39.500 | | 9,875.00 | |
| PUR 42011 | 12/19/08 12/24/08 | 464592AG 286761 | ISLE OF CAPRI CASINO NOMURA | 7.0000 3/01/14 | 25,000.00 | 30.733 40.250 | | 10,062.50 | |
| PUR 44112 | 12/15/08 12/18/08 | 485188AG 286761 | KANSAS CITY SOUT NOMURA | 8.0000 6/01/15 | 25,000.00 | 15.364 70.500 | | 17,625.00 | |
| PUR 44113 | 12/15/08 12/18/08 | 485188AH 286761 | KANSAS CITY SOUTH NOMURA | 13.0000 12/15/13 | 50,000.00 | 16.497 88.405 | | 44,202.50 | |
| PUR 42205 | 12/16/08 12/19/08 | 552953AD 286761 | MGM MIRAGE INC NOMURA | 8.5000 9/15/10 | 25,000.00 | 27.714 74.750 | | 18,687.50 | |
| PUR 43610 | 11/27/08 12/02/08 | 552953AL 286761 | MGM MIRAGE INC NOMURA | 6.7500 9/01/12 | 25,000.00 | 26.987 54.000 | | 13,500.00 | |
| PUR 43610 | 12/19/08 12/24/08 | 552953AL 286761 | MGM MIRAGE INC NOMURA | 6.7500 9/01/12 | 25,000.00 | 20.141 66.250 | | 16,562.50 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 43610 | 12/19/08 12/24/08 | 552953AL 286761 | MGM MIRAGE INC NOMURA | 6.7500 9/01/12 | 25,000.00 | 20.529 65.500 | | 16,375.00 | |
| PUR 44166 | 12/18/08 12/23/08 | 552953AY 286761 | MGM MIRAGE INC NOMURA | 6.8750 4/01/16 | 25,000.00 | 17.206 58.000 | | 14,500.00 | |
| PUR 43430 | 12/19/08 12/24/08 | 552953BC 286761 | MGM MIRAGE INC NOMURA | 7.5000 6/01/16 | 25,000.00 | 16.819 61.250 | | 15,312.50 | |
| PUR 43430 | 12/19/08 12/24/08 | 552953BC 286761 | MGM MIRAGE INC NOMURA | 7.5000 6/01/16 | 25,000.00 | 16.819 61.250 | | 15,312.50 | |
| PUR 43973 | 12/01/08 12/04/08 | 562567AM 286761 | MANDALAY RESORT GROUP NOMURA | 6.5000 7/31/09 | 25,000.00 | 30.538 86.500 | | 21,625.00 | |
| PUR 43921 | 11/26/08 12/01/08 | 591709AC 286761 | METROPCS WIRELESS NOMURA | 9.2500 11/01/14 | 25,000.00 | 14.010 81.250 | | 20,312.50 | |
| PUR 42207 | 12/18/08 12/23/08 | 60877UAC 286761 | MOMENTIVE PERFORMANCE NOMURA | 9.7500 12/01/14 | 25,000.00 | 33.370 40.500 | | 10,125.00 | |
| PUR 42220 | 11/26/08 12/01/08 | 629377AU 286761 | NRG ENERGY INC NOMURA | 7.3750 2/01/16 | 25,000.00 | 11.017 82.250 | | 20,562.50 | |
| PUR 42220 | 12/19/08 12/24/08 | 629377AU 286761 | NRG ENERGY INC NOMURA | 7.3750 2/01/16 | 25,000.00 | 9.540 89.000 | | 22,250.00 | |
| PUR 44191 | 12/19/08 12/24/08 | 629377AX 286761 | NRG ENERGY INC NOMURA | 7.3750 1/15/17 | 25,000.00 | 9.155 90.000 | | 22,500.00 | |
| PUR 42303 | 12/17/08 12/22/08 | 65409QAC 286761 | NIELSEN FINANCE NOMURA | 10.0000 8/01/14 | 50,000.00 | 18.153 72.000 | | 36,000.00 | |
| PUR 42303 | 12/17/08 12/22/08 | 65409QAC 286761 | NIELSEN FINANCE NOMURA | 10.0000 8/01/14 | 25,000.00 | 17.883 72.750 | | 18,187.50 | |
| PUR 44186 | 12/19/08 12/24/08 | 65409QAJ 286761 | NIELSEN FIN LLC NOMURA | 12.5000 8/01/16 | 50,000.00 | 39.954 35.500 | | 17,750.00 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 44186 | 12/19/08 12/24/08 | 65409QAJ 286761 | NIELSEN FIN LLC NOMURA | 12.5000 8/01/16 | 25,000.00 | 39.954 35.500 | | 8,875.00 | |
| PUR 42282 | 11/26/08 12/01/08 | 656569AD 286761 | NORTEL NETWORKS NOMURA | 10.7500 7/15/16 | 25,000.00 | 44.639 27.500 | | 6,875.00 | |
| PUR 44167 | 12/18/08 12/23/08 | 656569AG 286761 | NORTEL NETWORKS NOMURA | 19.0000 7/15/13 | 25,000.00 | 107.83 19.000 | | 4,750.00 | |
| PUR 43247 | 11/27/08 12/02/08 | 656569AK 286761 | NORTEL NETWORKS NOMURA | 7.0400 7/15/11 | 25,000.00 | 63.019 32.750 | | 8,187.50 | |
| PUR 43831 | 12/02/08 12/05/08 | 700690AQ 286761 | CAESARS ENTERTAINMEN NOMURA | 7.8800 3/15/10 | 25,000.00 | 63.635 55.500 | | 13,875.00 | |
| PUR 43831 | 12/10/08 12/15/08 | 700690AQ 286761 | CAESARS ENTERTAINMEN NOMURA | 7.8800 3/15/10 | 50,000.00 | 54.794 61.000 | | 30,500.00 | |
| PUR 43831 | 12/15/08 12/18/08 | 700690AQ 286761 | CAESARS ENTERTAINMEN NOMURA | 7.8800 3/15/10 | 75,000.00 | 53.830 61.750 | | 46,312.50 | |
| PUR 44188 | 12/19/08 12/24/08 | 704549AD 286761 | PEABODY ENERGY CORP NOMURA | 5.8750 4/15/16 | 300,000.00 | 9.162 82.750 | | 248,250.00 | |
| PUR 44189 | 12/19/08 12/24/08 | 704549AE 286761 | PEABODY ENERGY CORP NOMURA | 7.3750 11/01/16 | 150,000.00 | 9.187 90.000 | | 135,000.00 | |
| PUR 43759 | 11/26/08 12/01/08 | 74913EAE 286761 | QWEST CAP FDG INC NOMURA | 7.9000 8/15/10 | 25,000.00 | 19.122 84.250 | | 21,062.50 | |
| PUR 43938 | 11/27/08 12/02/08 | 74913GAC 286761 | QWEST CORP NOMURA | 8.8750 3/15/12 | 25,000.00 | 15.338 83.750 | | 20,937.50 | |
| PUR 43938 | 12/19/08 12/24/08 | 74913GAC 286761 | QWEST CORP NOMURA | 8.8750 3/15/12 | 50,000.00 | 13.473 88.250 | | 44,125.00 | |
| PUR 43938 | 12/19/08 12/24/08 | 74913GAC 286761 | QWEST CORP NOMURA | 8.8750 3/15/12 | 100,000.00 | 13.473 88.250 | | 88,250.00 | |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 43345 | 11/27/08 12/02/08 | 75952BAM 286761 | RELIANT ENERGY INC NOMURA | 6.7500 12/15/14 | 25,000.00 | 11.291 80.500 | | 20,125.00 | |
| PUR 42214 | 12/09/08 12/12/08 | 76010RAC 286761 | RENTAL SERVICE CORP NOMURA | 9.5000 12/01/14 | 25,000.00 | 28.140 47.500 | | 11,875.00 | |
| PUR 42214 | 12/10/08 12/15/08 | 76010RAC 286761 | RENTAL SERVICE CORP NOMURA | 9.5000 12/01/14 | 25,000.00 | 27.566 48.500 | | 12,125.00 | |
| PUR 43655 | 11/26/08 12/01/08 | 767754BQ 286761 | RITE AID CORP NOMURA | 9.3750 12/15/15 | 25,000.00 | 40.324 29.000 | | 7,250.00 | |
| PUR 43874 | 11/27/08 12/02/08 | 767754BT 286761 | RITE AID CORP NOMURA | 9.5000 6/15/17 | 25,000.00 | 36.735 30.000 | | 7,500.00 | |
| PUR 43874 | 12/18/08 12/23/08 | 767754BT 286761 | RITE AID CORP NOMURA | 9.5000 6/15/17 | 25,000.00 | 33.961 33.000 | | 8,250.00 | |
| PUR 42015 | 11/27/08 12/02/08 | 767754BV 286761 | RITE AID CORP NOMURA | 10.3750 7/15/16 | 25,000.00 | 18.647 67.000 | | 16,750.00 | |
| PUR 42015 | 12/02/08 12/05/08 | 767754BV 286761 | RITE AID CORP NOMURA | 10.3750 7/15/16 | 25,000.00 | 18.862 66.375 | | 16,593.75 | |
| PUR 44035 | 12/08/08 12/11/08 | 77531QAP 286761 | ROGERS WIRELESS INC NOMURA | 8.0000 12/15/12 | 25,000.00 | 10.006 93.500 | | 23,375.00 | |
| PUR 42398 | 12/17/08 12/22/08 | 832248AH 286761 | SMITHFIELD FOODS INC NOMURA | 7.7500 5/15/13 | 25,000.00 | 27.046 52.000 | | 13,000.00 | |
| PUR 43922 | 11/26/08 12/01/08 | 852060AJ 286761 | SPRINT CAPITAL CORP NOMURA | 7.6250 1/30/11 | 25,000.00 | 25.055 72.125 | | 18,031.25 | |
| PUR 43922 | 12/19/08 12/24/08 | 852060AJ 286761 | SPRINT CAPITAL CORP NOMURA | 7.6250 1/30/11 | 100,000.00 | 20.751 78.500 | | 78,500.00 | |
| PUR 43558 | 11/26/08 12/01/08 | 852060AS 286761 | SPRINT CAPITAL CORP NOMURA | 8.3750 3/15/12 | 25,000.00 | 22.673 68.000 | | 17,000.00 | |

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| INVNT# | DELIVERY | DOCUMENT | BROKER/SERVICER OF RECORD | MATURITY | PAR-OR-SHARES | PRICE | COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------|----------------------|--------------------|---------------------------------|--------------------|---------------|------------------|------------|---------------|--------------|
| PUR 43558 | 12/03/08 12/08/08 | 852060AS 286761 | SPRINT CAPITAL CORP NOMURA | 8.3750 3/15/12 | 25,000.00 | 20.661 71.750 | | 17,937.50 | |
| PUR 43558 | 12/18/08 12/23/08 | 852060AS 286761 | SPRINT CAPITAL CORP NOMURA | 8.3750 3/15/12 | 50,000.00 | 20.937 71.500 | | 35,750.00 | |
| PUR 44066 | 12/10/08 12/15/08 | 858119AH 286761 | STEEL DYNAMICS INC NOMURA | 6.7500 4/01/15 | 25,000.00 | 17.005 61.250 | | 15,312.50 | |
| PUR 44050 | 12/09/08 12/12/08 | 858119AJ 286761 | STEEL DYNAMICS NOMURA | 7.3750 11/01/12 | 50,000.00 | 18.533 70.000 | | 35,000.00 | |
| PUR 43025 | 11/27/08 12/02/08 | 867363AL 286761 | SUNGARD DATA SYS INC NOMURA | 10.2500 8/15/15 | 25,000.00 | 21.571 60.750 | | 15,187.50 | |
| PUR 43104 | 12/02/08 12/05/08 | 867363AM 286761 | SUNGARD DATA SYS INC NOMURA | 10.6250 5/15/15 | 25,000.00 | 16.254 78.000 | | 19,500.00 | |
| PUR 43104 | 12/02/08 12/05/08 | 867363AM 286761 | SUNGARD DATA SYS INC NOMURA | 10.6250 5/15/15 | 25,000.00 | 16.405 77.500 | | 19,375.00 | |
| PUR 43104 | 12/03/08 12/08/08 | 867363AM 286761 | SUNGARD DATA SYS INC NOMURA | 10.6250 5/15/15 | 25,000.00 | 17.269 74.750 | | 18,687.50 | |
| PUR 43104 | 12/17/08 12/22/08 | 867363AM 286761 | SUNGARD DATA SYS INC NOMURA | 10.6250 5/15/15 | 25,000.00 | 17.948 72.750 | | 18,187.50 | |
| PUR 44190 | 12/19/08 12/24/08 | 88033GAW 286761 | TENET HEALTHCARE NOMURA | 6.5000 6/01/12 | 80,000.00 | 16.751 74.000 | | 59,200.00 | |
| PUR 44190 | 12/19/08 12/24/08 | 88033GAW 286761 | TENET HEALTHCARE NOMURA | 6.5000 6/01/12 | 25,000.00 | 16.990 73.500 | | 18,375.00 | |
| PUR 43656 | 11/26/08 12/01/08 | 88033GBA 286761 | TENET HEALTHCARE CORP NOMURA | 9.8750 7/01/14 | 25,000.00 | 17.492 73.500 | | 18,375.00 | |
| PUR 43656 | 11/26/08 12/01/08 | 88033GBA 286761 | TENET HEALTHCARE CORP NOMURA | 9.8750 7/01/14 | 25,000.00 | 17.492 73.500 | | 18,375.00 | |

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|---------------------------|----------------------|--------------------|--|---------------------|---------------|------------------|------------------------|---------------|--------------|
| PUR 43656 | 11/26/08 12/01/08 | 88033GBA 286761 | TENET HEALTHCARE CORP NOMURA | 9.8750 7/01/14 | 25,000.00 | 18.209 71.500 | | 17,875.00 | |
| PUR 43656 | 12/19/08 12/24/08 | 88033GBA 286761 | TENET HEALTHCARE CORP NOMURA | 9.8750 7/01/14 | 25,000.00 | 16.695 76.000 | | 19,000.00 | |
| PUR 42018 | 11/26/08 12/01/08 | 882330AA 286761 | TEXAS COMPETITIVE ELECTRIC NOMURA | 10.2500 11/01/15 | 25,000.00 | 20.473 63.000 | | 15,750.00 | |
| PUR 42018 | 11/27/08 12/02/08 | 882330AA 286761 | TEXAS COMPETITIVE ELECTRIC NOMURA | 10.2500 11/01/15 | 25,000.00 | 19.730 65.000 | | 16,250.00 | |
| PUR 43550 | 12/17/08 12/22/08 | 882330AC 286761 | TEXAS COMPETITIVE ELECTRIC NOMURA | 10.2500 11/01/15 | 75,000.00 | 21.969 59.375 | | 44,531.25 | |
| PUR 43688 | 12/19/08 12/24/08 | 913405AC 286761 | UNIVERSAL CITY DEV PARTNERS NOMURA | 11.7500 4/01/10 | 100,000.00 | 55.206 63.500 | | 63,500.00 | |
| PUR 42517 | 12/18/08 12/23/08 | 92203PAB 286761 | VANGUARD HEALTH HOLDINGS NOMURA | 9.0000 10/01/14 | 50,000.00 | 14.179 80.000 | | 40,000.00 | |
| PUR 44051 | 12/09/08 12/12/08 | 969457BG 286761 | WILLIAMS COS NOMURA | 7.8750 9/01/21 | 25,000.00 | 12.276 72.000 | | 18,000.00 | |
| PUR 44051 | 12/17/08 12/22/08 | 969457BG 286761 | WILLIAMS COS NOMURA | 7.8750 9/01/21 | 25,000.00 | 12.231 72.250 | | 18,062.50 | |
| PUR 44159 | 12/17/08 12/22/08 | 969457BK 286761 | WILLIAMS COS INC NOMURA | 8.1250 3/15/12 | 25,000.00 | 11.430 91.250 | | 22,812.50 | |
| PUR 42307 | 11/26/08 12/01/08 | 97381WAD 286761 | WINDSTREAM CORP NOMURA | 8.6250 8/01/16 | 25,000.00 | 13.279 78.000 | | 19,500.00 | |
| SUBTOTAL FIXED PURCHASES: | | | | | 6,730,000.00 | | | 4,480,233.25 | |
| TOTAL FUND PURCHASES: | | | | | 6,730,000.00 | | | 4,480,233.25 | |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
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SALES OF FIXED INCOME SECURITIES

| 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 42989 | 12/05/08 12/10/08 | 038521AD 286761 | ARAMARK SERVICES CORPORATIO NOMURA | 8.5000 2/01/15 | 50,000.00 | 9.788 83.750 | | 41,875.00 | -5,194.10 |
| SALE 42989 | 12/12/08 12/17/08 | 038521AD 286761 | ARAMARK SERVICES CORPORATIO NOMURA | 8.5000 2/01/15 | 50,000.00 | 9.788 84.500 | | 42,250.00 | -4,826.83 |
| SALE 42194 | 12/03/08 12/08/08 | 093679AC 286761 | BLOCKBUSTER INC NOMURA | 9.0000 9/01/12 | 25,000.00 | 21.532 49.250 | | 12,312.50 | -4,907.68 |
| SALE 42194 | 12/03/08 12/08/08 | 093679AC 286761 | BLOCKBUSTER INC NOMURA | 9.0000 9/01/12 | 25,000.00 | 21.532 39.375 | | 12,343.75 | -4,876.43 |
| SALE 42194 | 12/03/08 12/08/08 | 093679AC 286761 | BLOCKBUSTER INC NOMURA | 9.0000 9/01/12 | 25,000.00 | 21.532 49.750 | | 12,437.50 | -4,782.68 |
| SALE 43918 | 11/26/08 12/01/08 | 103304BD 286761 | BOYD GAMING CORP NOMURA | 6.7500 4/15/14 | 25,000.00 | 19.080 60.000 | | 15,000.00 | 93.75 |
| SALE 42366 | 12/09/08 12/12/08 | 121579AB 286761 | BURLINGTON COAT FACTORY NOMURA | 11.1250 4/15/14 | 25,000.00 | 25.108 30.000 | | 7,500.00 | -7,495.13 |
| SALE 42001 | 12/12/08 12/17/08 | 12502BAC 286761 | CCH I HLDGS LLC NOMURA | 11.0000 10/01/15 | 25,000.00 | 17.673 10.000 | | 2,500.00 | -16,036.17 |
| SALE 43016 | 12/03/08 12/08/08 | 12502CAD 286761 | CCH II LLC & CCH II NOMURA | 10.2500 9/15/10 | 25,000.00 | 17.658 51.000 | | 12,750.00 | -9,522.73 |
| SALE 43016 | 12/19/08 12/24/08 | 12502CAD 286761 | CCH II LLC & CCH II NOMURA | 10.2500 9/15/10 | 25,000.00 | 17.658 39.500 | | 9,875.00 | -12,456.44 |
| SALE 42002 | 12/17/08 12/22/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 125,000.00 | 9.937 80.250 | | 100,312.50 | -18,380.55 |
| SALE 42002 | 12/17/08 12/22/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 125,000.00 | 9.937 80.500 | | 100,625.00 | -18,068.05 |

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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 42002 | 12/18/08 12/23/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 9.937 84.000 | | 21,000.00 | -2,739.10 |
| SALE 42002 | 12/18/08 12/23/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 25,000.00 | 9.937 84.500 | | 21,125.00 | -2,614.10 |
| SALE 42002 | 12/18/08 12/23/08 | 12543DAF 286761 | COMMUNITY HEALTH SYSTEMS NOMURA | 8.8750 7/15/15 | 75,000.00 | 9.937 83.375 | | 62,531.25 | -8,686.06 |
| SALE 43244 | 12/17/08 12/22/08 | 161175AD 286761 | CHARTER COMMUNICATIONS NOMURA | 8.3750 4/30/14 | 25,000.00 | 13.416 69.500 | | 17,375.00 | -2,863.41 |
| SALE 43224 | 12/12/08 12/17/08 | 161175AG 286761 | CHARTER COMMUNICATIONS NOMURA | 10.8750 9/15/14 | 25,000.00 | 12.707 59.000 | | 14,750.00 | -8,411.04 |
| SALE 43224 | 12/12/08 12/17/08 | 161175AG 286761 | CHARTER COMMUNICATIONS NOMURA | 10.8750 9/15/14 | 25,000.00 | 12.707 61.000 | | 15,250.00 | -7,911.04 |
| SALE 44162 | 12/18/08 12/23/08 | 161175AG 286761 | CHARTER COMM NOMURA | 10.8750 9/15/14 | 25,000.00 | 18.388 75.000 | | 18,750.00 | 250.00 |
| SALE 44162 | 12/18/08 12/23/08 | 161175AG 286761 | CHARTER COMM NOMURA | 10.8750 9/15/14 | 25,000.00 | 18.388 75.000 | | 18,750.00 | 250.00 |
| SALE 43920 | 12/05/08 12/10/08 | 165167BE 286761 | CHESAPEAKE ENERGY NOMURA | 6.8750 1/15/16 | 25,000.00 | 13.520 62.000 | | 15,500.00 | -2,063.76 |
| SALE 42295 | 12/12/08 12/17/08 | 242370AA 286761 | DEAN FOODS COMPANY NOMURA | 7.0000 6/01/16 | 250,000.00 | 8.231 80.750 | | 201,875.00 | -31,218.64 |
| SALE 43972 | 12/05/08 12/10/08 | 25459HAD 286761 | DIRECT TV HOLDINGS NOMURA | 6.3750 6/15/15 | 25,000.00 | 10.341 82.000 | | 20,500.00 | 116.70 |
| SALE 43758 | 12/18/08 12/23/08 | 25459HAG 286761 | DIRECTTV HOLDINGS NOMURA | 7.6250 5/15/16 | 50,000.00 | 8.167 92.500 | | 46,250.00 | -2,261.01 |
| SALE 42904 | 12/03/08 12/08/08 | 28140JAD 286761 | EDUCATION MANAGEMENT NOMURA | 10.2500 6/01/16 | 5,000.00 | 12.901 71.250 | | 3,562.50 | -812.98 |

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| SALE 42904 | 12/11/08 12/16/08 | 28140JAD 286761 | EDUCATION MANAGEMENT NOMURA | 10.2500 6/01/16 | 75,000.00 | 12.901 71.125 | | 53,343.75 | -12,300.57 |
| SALE 44049 | 12/09/08 12/12/08 | 28336LBS 286761 | EL PASO CORP NOMURA | 12.0000 12/12/13 | 25,000.00 | 15.250 91.750 | | 22,937.50 | 710.25 |
| SALE 44049 | 12/11/08 12/16/08 | 28336LBS 286761 | EL PASO CORP NOMURA | 12.0000 12/12/13 | 25,000.00 | 14.555 93.000 | | 23,250.00 | 462.20 |
| SALE 44049 | 12/11/08 12/16/08 | 28336LBS 286761 | EL PASO CORP NOMURA | 12.0000 12/12/13 | 25,000.00 | 14.555 93.000 | | 23,250.00 | 462.20 |
| SALE 44155 | 12/18/08 12/23/08 | 29250RAR 286761 | ENBRIDGE ENERGY NOMURA | 9.8750 3/01/19 | 25,000.00 | 9.880 101.25 | | 25,312.50 | 327.46 |
| SALE 44155 | 12/18/08 12/23/08 | 29250RAR 286761 | ENBRIDGE ENERGY NOMURA | 9.8750 3/01/19 | 25,000.00 | 9.880 100.75 | | 25,187.50 | 202.46 |
| SALE 42004 | 12/05/08 12/10/08 | 292680AA 286761 | ENERGY FUTURE HOLDINGS NOMURA | 10.8750 11/01/17 | 25,000.00 | 11.219 59.000 | | 14,750.00 | -9,768.14 |
| SALE 42004 | 12/11/08 12/16/08 | 292680AA 286761 | ENERGY FUTURE HOLDINGS NOMURA | 10.8750 11/01/17 | 50,000.00 | 11.219 61.000 | | 30,500.00 | -18,536.02 |
| SALE 43481 | 12/01/08 12/04/08 | 319963AP 286761 | FIRST DATA CORP NOMURA | 9.8750 9/24/15 | 25,000.00 | 14.005 57.500 | | 14,375.00 | -6,177.56 |
| SALE 43481 | 12/11/08 12/16/08 | 319963AP 286761 | FIRST DATA CORP NOMURA | 9.8750 9/24/15 | 125,000.00 | 14.005 55.500 | | 69,375.00 | -33,451.93 |
| SALE 42929 | 12/04/08 12/09/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 9.391 67.000 | | 16,750.00 | -6,801.02 |
| SALE 42929 | 12/05/08 12/10/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 9.391 63.750 | | 15,937.50 | -7,613.81 |
| SALE 42929 | 12/05/08 12/10/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 9.391 64.000 | | 16,000.00 | -7,551.31 |

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|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| SALE 42929 | 12/05/08 12/10/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 9.391 64.500 | | 16,125.00 | -7,426.31 |
| SALE 42929 | 12/08/08 12/11/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 9.391 65.500 | | 16,375.00 | -7,176.60 |
| SALE 42929 | 12/11/08 12/16/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 50,000.00 | 10.572 71.000 | | 35,500.00 | -8,484.26 |
| SALE 42929 | 12/12/08 12/17/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 10.572 70.000 | | 17,500.00 | -4,510.07 |
| SALE 42929 | 12/12/08 12/17/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 10.572 70.000 | | 17,500.00 | -4,510.07 |
| SALE 42929 | 12/12/08 12/17/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 10.572 70.500 | | 17,625.00 | -4,385.07 |
| SALE 42929 | 12/18/08 12/23/08 | 35671DAS 286761 | FREEMPORT MCMORAN NOMURA | 8.3750 4/01/17 | 25,000.00 | 11.628 76.000 | | 19,000.00 | -1,745.12 |
| SALE 43673 | 12/11/08 12/16/08 | 382550AY 286761 | GOODYEAR TIRE NOMURA | 8.6625 12/01/09 | 25,000.00 | 17.142 89.000 | | 22,250.00 | -943.30 |
| SALE 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 25,000.00 | 9.469 80.500 | | 20,125.00 | -4,563.68 |
| SALE 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 25,000.00 | 9.469 80.750 | | 20,187.50 | -4,501.18 |
| SALE 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 25,000.00 | 9.469 80.750 | | 20,187.50 | -4,501.18 |
| SALE 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 25,000.00 | 9.469 80.750 | | 20,187.50 | -4,501.18 |
| SALE 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | 25,000.00 | 9.469 80.875 | | 20,218.75 | -4,469.93 |

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|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
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|---------------|----------------------|--------------------|--------------------------------|---------------------|------------|------------------|--|-----------|--|------------|
| SALE 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | | 9.469 81.000 | | | | |
| | | | | | 25,000.00 | | | 20,250.00 | | -4,438.68 |
| SALE 42006 | 12/18/08 12/23/08 | 404119AX 286761 | HCA INC NOMURA | 9.2500 11/15/16 | | 9.469 80.750 | | | | |
| | | | | | 50,000.00 | | | 40,375.00 | | -9,002.36 |
| SALE 42202 | 12/03/08 12/08/08 | 428040BZ 286761 | HERTZ CORPORATION NOMURA | 8.8750 1/01/14 | | 11.836 51.000 | | | | |
| | | | | | 25,000.00 | | | 12,750.00 | | -9,486.20 |
| SALE 42202 | 12/05/08 12/10/08 | 428040BZ 286761 | HERTZ CORPORATION NOMURA | 8.8750 1/01/14 | | 11.836 49.500 | | | | |
| | | | | | 75,000.00 | | | 37,125.00 | | -29,591.09 |
| SALE 42202 | 12/12/08 12/17/08 | 428040BZ 286761 | HERTZ CORPORATION NOMURA | 8.8750 1/01/14 | | 11.836 47.000 | | | | |
| | | | | | 35,000.00 | | | 16,450.00 | | -14,696.54 |
| SALE 42011 | 12/04/08 12/09/08 | 464592AG 286761 | ISLE OF CAPRI CASINO NOMURA | 7.0000 3/01/14 | | 15.210 42.500 | | | | |
| | | | | | 25,000.00 | | | 10,625.00 | | -7,143.78 |
| SALE 42011 | 12/04/08 12/09/08 | 464592AG 286761 | ISLE OF CAPRI CASINO NOMURA | 7.0000 3/01/14 | | 15.210 42.000 | | | | |
| | | | | | 25,000.00 | | | 10,500.00 | | -7,268.78 |
| SALE 44113 | 12/16/08 12/19/08 | 485188AH 286761 | KANSAS CITY SOUTH NOMURA | 13.0000 12/15/13 | | 16.497 91.250 | | | | |
| | | | | | 25,000.00 | | | 22,812.50 | | 710.53 |
| SALE 42516 | 12/12/08 12/17/08 | 527298AM 286761 | LEVEL 3 FINANCING NOMURA | 9.2500 11/01/14 | | 11.121 48.500 | | | | |
| | | | | | 25,000.00 | | | 12,125.00 | | -10,890.39 |
| SALE 42348 | 12/12/08 12/17/08 | 532776AJ 286761 | LIN ACQUISITION CO NOMURA | 6.5000 5/15/13 | | 10.820 44.500 | | | | |
| | | | | | 200,000.00 | | | 89,000.00 | | -81,291.85 |
| SALE 42205 | 12/18/08 12/23/08 | 552953AD 286761 | MGM MIRAGE INC NOMURA | 8.5000 9/15/10 | | 12.893 80.000 | | | | |
| | | | | | 25,000.00 | | | 20,000.00 | | -3,337.84 |
| SALE 43506 | 12/12/08 12/17/08 | 629377AT 286761 | NRG ENERGY INC NOMURA | 7.2500 2/01/14 | | 10.867 84.500 | | | | |
| | | | | | 25,000.00 | | | 21,125.00 | | -388.81 |
| SALE 42303 | 12/01/08 12/04/08 | 65409QAC 286761 | NIELSEN FINANCE NOMURA | 10.0000 8/01/14 | | 10.397 72.500 | | | | |
| | | | | | 25,000.00 | | | 18,125.00 | | -6,451.75 |

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

NOMURA (5167) -Cont.

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| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|----------------------|--------------------|--|--------------------|---------------|------------------|------------------------|---------------|--------------|
| SALE 42303 | 12/11/08 12/16/08 | 65409QAC 286761 | NIELSEN FINANCE NOMURA | 10.0000 8/01/14 | 25,000.00 | 10.397 72.500 | | 18,125.00 | -6,454.48 |
| SALE 42212 | 12/05/08 12/10/08 | 695459AB 286761 | PAETEC HOLDING CORPORATION NOMURA | 9.5000 7/15/15 | 25,000.00 | 15.740 55.375 | | 13,843.75 | -4,885.44 |
| SALE 43345 | 12/10/08 12/15/08 | 75952BAM 286761 | RELIANT ENERGY INC NOMURA | 6.7500 12/15/14 | 25,000.00 | 10.667 85.000 | | 21,250.00 | 508.66 |
| SALE 43345 | 12/11/08 12/16/08 | 75952BAM 286761 | RELIANT ENERGY INC NOMURA | 6.7500 12/15/14 | 25,000.00 | 10.667 84.000 | | 21,000.00 | 257.37 |
| SALE 43345 | 12/11/08 12/16/08 | 75952BAM 286761 | RELIANT ENERGY INC NOMURA | 6.7500 12/15/14 | 25,000.00 | 10.667 83.500 | | 20,875.00 | 132.36 |
| SALE 42214 | 12/09/08 12/12/08 | 76010RAC 286761 | RENTAL SERVICE CORP NOMURA | 9.5000 12/01/14 | 25,000.00 | 14.410 49.500 | | 12,375.00 | -7,748.84 |
| SALE 43655 | 11/26/08 12/01/08 | 767754BQ 286761 | RITE AID CORP NOMURA | 9.3750 12/15/15 | 25,000.00 | 38.090 30.250 | | 7,562.50 | -201.13 |
| SALE 43655 | 12/18/08 12/23/08 | 767754BQ 286761 | RITE AID CORP NOMURA | 9.3750 12/15/15 | 25,000.00 | 38.090 34.000 | | 8,500.00 | 696.51 |
| SALE 42015 | 12/04/08 12/09/08 | 767754BV 286761 | RITE AID CORP NOMURA | 10.3750 7/15/16 | 25,000.00 | 12.289 67.000 | | 16,750.00 | -5,923.47 |
| SALE 42015 | 12/04/08 12/09/08 | 767754BV 286761 | RITE AID CORP NOMURA | 10.3750 7/15/16 | 25,000.00 | 12.289 67.875 | | 16,968.75 | -5,704.72 |
| SALE 42015 | 12/05/08 12/10/08 | 767754BV 286761 | RITE AID CORP NOMURA | 10.3750 7/15/16 | 25,000.00 | 12.289 67.250 | | 16,812.50 | -5,861.62 |
| SALE 42015 | 12/05/08 12/10/08 | 767754BV 286761 | RITE AID CORP NOMURA | 10.3750 7/15/16 | 50,000.00 | 12.289 67.250 | | 33,625.00 | -11,723.24 |
| SALE 42015 | 12/12/08 12/17/08 | 767754BV 286761 | RITE AID CORP NOMURA | 10.3750 7/15/16 | 650,000.00 | 12.289 71.000 | | 461,500.00 | -128,147.52 |

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

5167

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 12/01/08 THROUGH 12/31/08

NOMURA (5167) -Cont.

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| TRXN/ INVNT# | TRADE/ DELIVERY | CUSIP/ DOCUMENT | SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD | RATE/ MATURITY | PAR-OR-SHARES | YIELD/ PRICE | EXPENSE/ COMMISSION | COST/PROCEEDS | GAIN-OR-LOSS |
|-----------------|--------------------|--------------------|--|-------------------|---------------|-----------------|------------------------|---------------|--------------|
| SALE | 12/12/08 | 767754BV | RITE AID CORP | 10.3750 | | 12.289 | | | |

Domestic Report

| | | | | | | | | | |
|-----------------------|----------|----------|--------------------------|----------|--------------|--------|--|--------------|-------------|
| 42015 | 12/17/08 | 286761 | NOMURA | 7/15/16 | 50,000.00 | 70.750 | | 35,375.00 | -9,982.50 |
| SALE | 12/04/08 | 852060AT | SPRINT CAPITAL CORP | 8.7500 | | 9.946 | | | |
| 42215 | 12/09/08 | 286761 | NOMURA | 3/15/32 | 25,000.00 | 58.000 | | 14,500.00 | -7,801.33 |
| SALE | 12/04/08 | 852060AT | SPRINT CAPITAL CORP | 8.7500 | | 9.946 | | | |
| 42215 | 12/09/08 | 286761 | NOMURA | 3/15/32 | 25,000.00 | 58.250 | | 14,562.50 | -7,738.83 |
| SALE | 12/04/08 | 88033GBA | TENET HEALTHCARE CORP | 9.8750 | | 16.272 | | | |
| 43656 | 12/09/08 | 286761 | NOMURA | 7/01/14 | 25,000.00 | 72.500 | | 18,125.00 | -1,159.37 |
| SALE | 12/18/08 | 92203PAB | VANGUARD HEALTH HOLDINGS | 9.0000 | | 9.493 | | | |
| 42517 | 12/23/08 | 286761 | NOMURA | 10/01/14 | 25,000.00 | 81.250 | | 20,312.50 | -4,114.11 |
| SALE | 12/11/08 | 97381WAD | WINDSTREAM CORP | 8.6250 | | 9.482 | | | |
| 42307 | 12/16/08 | 286761 | NOMURA | 8/01/16 | 25,000.00 | 80.500 | | 20,125.00 | -3,725.34 |
| SUBTOTAL FIXED SALES: | | | | | 3,740,000.00 | | | 2,584,200.00 | -730,025.80 |
| TOTAL FUND SALES: | | | | | 3,740,000.00 | | | 2,584,200.00 | -730,025.80 |

END OF REPORT FOR: NOMURA