

4300

STATE OF NEW JERSEY  
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

DCP EQUITY (4300)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
<u>PURCHASE OF STOCK AND OTHER EQUITIES</u>									
PUR 51294	3/26/10 3/31/10	37291710 423666	GENZYME CORP LIQUIDNET		15,000.00	52.505	300.00	787,875.00	
PUR 50934	3/02/10 3/05/10	45884X10 423488	INTERMUNE PHARMACEUTICALS ITG (CHANNEL)		55,000.00	14.985	550.00	824,719.50	
SUBTOTAL STOCK PURCHASES:					70,000.00		850.00	1,612,594.50	
TOTAL FUND PURCHASES:					70,000.00		850.00	1,612,594.50	
<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 26388	3/26/10 3/31/10	09062X10 423667	BIOGEN IDEC INC. INSTINET (PORTAL)		7,000.00	58.639	5.22 49.00	410,418.08	182,062.10
SALE 16697 80,610.88	2/25/10 3/10/10	35351510 423420	FRANKLIN ELECTRONIC PUBLISH TENDERED		20,000.00	2.500		50,000.00	-
SALE 50934	3/08/10 3/11/10	45884X10 423508	INTERMUNE PHARMACEUTICALS INSTINET (PORTAL)		20,000.00	23.426	5.96 140.00	468,382.04	168,484.04
SALE 23326 50,668.32	3/01/10 3/10/10	71340910 423478	PEPSI BOTTLING GROUP, INC. TENDERED		10,000.00	18.048		180,484.67	
SUBTOTAL STOCK SALES:					57,000.00		11.18	1,109,284.79	
TOTAL FUND SALES:					57,000.00		11.18	1,109,284.79	

END OF REPORT FOR: DCP EQUITY

4302

STATE OF NEW JERSEY  
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

DCP SMALL CAP. (EQUITY) (4302)

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<u>PURCHASE OF STOCK AND OTHER EQUITIES</u>									
PUR 50933	3/02/10 3/05/10	45884X10 423489	INTERMUNE PHARMACEUTICALS ITG (CHANNEL)		55,000.00	14.985	550.00	824,719.50	
SUBTOTAL STOCK PURCHASES:					55,000.00		550.00	824,719.50	
TOTAL FUND PURCHASES:					55,000.00		550.00	824,719.50	
<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 30127	3/04/10 3/09/10	00960610 423499	AIXTRON AG MERRIMAN/OTC		11,000.00	31.216	4.37 110.00	343,264.93	252,529.38
SALE 50933	3/08/10 3/11/10	45884X10 423507	INTERMUNE PHARMACEUTICALS LIQUIDNET		25,000.00	23.325	7.41 500.00	582,617.59	207,745.09
SUBTOTAL STOCK SALES:					36,000.00		11.78	925,882.52	
TOTAL FUND SALES:					36,000.00		11.78	925,882.52	

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

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 51014	3/08/10 3/11/10	00246W10 423505	AXT INC. ITG (CHANNEL)		28,800.00	3.491	288.00	100,825.92	
PUR 51014	3/09/10 3/12/10	00246W10 423611	AXT INC. ITG (CHANNEL)		71,200.00	3.500	712.00	249,904.88	
PUR 51014	3/10/10 3/15/10	00246W10 423615	AXT INC. ITG (CHANNEL)		20,000.00	3.470	200.00	69,592.00	
PUR 51014	3/12/10 3/17/10	00246W10 423619	AXT INC. ITG (CHANNEL)		10,000.00	3.411	100.00	34,206.00	
PUR 51014	3/15/10 3/18/10	00246W10 423623	AXT INC. ITG (CHANNEL)		10,000.00	3.401	100.00	34,111.00	
PUR 51014	3/16/10 3/19/10	00246W10 423627	AXT INC. MERRIMAN/OTC		10,000.00	3.236	100.00	32,460.00	
PUR 51014	3/19/10 3/24/10	00246W10 423641	AXT INC. ITG (CHANNEL)		10,000.00	3.277	100.00	32,870.00	
PUR 50423	3/09/10 3/12/10	00949P10 423611	AIRTRAN HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	5.100	20.00	20,420.00	
PUR 49009	3/22/10 3/25/10	04004710 423645	ARENA PHARMACEUTICALS INC INSTINET (PORTAL)		20,000.00	3.200	140.00	64,138.00	
PUR 37926	3/04/10 3/09/10	05714910 423497	BAKER (MICHAEL) CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	34.810	5.00	34,815.00	
PUR 37926	3/22/10 3/25/10	05714910 423645	BAKER (MICHAEL) CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	33.734	10.00	67,478.00	
PUR 37926	3/24/10 3/29/10	05714910 423655	BAKER (MICHAEL) CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	33.676	5.00	33,681.00	

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PUR 51045	3/10/10 3/15/10	05851610 423615	BALLANTYNE STRONG INC ELECTRONIC BROKERAGE SYSTEM		1,100.00	4.298	5.50	4,733.52	
PUR 51045	3/22/10 3/25/10	05851610 423645	BALLANTYNE STRONG INC ELECTRONIC BROKERAGE SYSTEM		15,400.00	4.500	77.00	69,377.00	
PUR 51217	3/23/10 3/26/10	09702310 423649	BOEING COMPANY GRISWOLD COMPANY		9,000.00	72.208	90.00	649,964.70	
PUR 51217	3/24/10 3/29/10	09702310 423655	BOEING COMPANY ELECTRONIC BROKERAGE SYSTEM		1,000.00	72.770	5.00	72,775.00	
PUR 51129	3/15/10 3/18/10	10113710 423623	BOSTON SCIENTIFIC CORP ELECTRONIC BROKERAGE SYSTEM		100,000.00	6.749	500.00	675,370.00	
PUR 49564	3/12/10 3/17/10	12526910 423619	CF INDUSTRIES HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		3,000.00	95.448	30.00	286,374.60	
PUR 50905	2/25/10 3/02/10	12640810 423472	CSX CORP ELECTRONIC BROKERAGE SYSTEM		14,000.00	47.348	70.00	662,935.00	
PUR 49562	3/03/10 3/08/10	12665010 423493	CVS CORP BLAYLOCK ROBERT VAN LLC		3,000.00	34.698	30.00	104,124.30	
PUR 49562	3/12/10 3/17/10	12665010 423619	CVS CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	34.470	5.00	34,475.00	
PUR 51044	3/10/10 3/15/10	17240710 423615	CINEDIGM DIGITAL CINEMA C INSTINET (DOMESTIC)		15,000.00	1.500	105.00	22,605.00	
PUR	3/11/10	17240710	CINEDIGM DIGITAL CINEMA C						

51044	3/16/10	423619	INSTINET (PORTAL)	1,200.00	1.500	8.40	1,808.40
PUR 51044	3/15/10 3/18/10	17240710 423623	CINEDIGM DIGITAL CINEMA C ITG (CHANNEL)	1,000.00	1.500	10.00	1,510.00
PUR 51044	3/24/10 3/29/10	17240710 423655	CINEDIGM DIGITAL CINEMA C ITG (CHANNEL)	9,300.00	1.500	93.00	14,043.00

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PUR 51044	3/25/10 3/30/10	17240710 423659	CINEDIGM DIGITAL CINEMA C INSTINET (PORTAL)		5,194.00	1.500	36.36	7,827.36	
PUR 51044	3/26/10 3/31/10	17240710 423664	CINEDIGM DIGITAL CINEMA C INSTINET (PORTAL)		10,615.00	1.500	74.31	15,996.81	
PUR 50303	3/12/10 3/17/10	17243V10 423619	CINEMARK HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	17.201	20.00	34,421.00	
PUR 51155	3/17/10 3/22/10	17296710 423631	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		150,000.00	4.080	750.00	612,750.00	
PUR 51155	3/18/10 3/23/10	17296710 423635	CITIGROUP INC JACKSON SECS		50,000.00	4.059	500.00	203,465.00	
PUR 51155	3/19/10 3/24/10	17296710 423641	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		50,000.00	4.030	250.00	201,750.00	
PUR 51155	3/22/10 3/25/10	17296710 423645	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		20,000.00	3.900	100.00	78,100.00	
PUR 51098	3/12/10 3/17/10	18683K10 423619	CLIFFS NATURAL RESOURCES PRINCETON SECURITIES GROUP		12,000.00	63.881	120.00	766,696.80	
PUR 49193	2/24/10 3/01/10	19210850 423467	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	13.964	50.00	139,692.00	
PUR 49193	3/09/10 3/12/10	19210850 423611	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		4,000.00	15.640	20.00	62,580.00	
PUR 49193	3/22/10 3/25/10	19210850 423645	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.400	10.00	30,810.00	
PUR 49193	3/22/10 3/25/10	19210850 423645	COEUR D'ALENE MINES CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	15.206	5.00	15,211.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					3,000.00	15.335	15.00	46,021.00	

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PUR 50584	2/25/10 3/02/10	20586240 423472	COMVERSE TECHNOLOGY INC LABRANCHE/OTC		2,000.00	8.600	20.00	17,220.00	
PUR 51131	3/15/10 3/18/10	20854P10 423623	CONSOL ENERGY INC BLAYLOCK ROBERT VAN LLC		12,000.00	48.999	120.00	588,102.00	
PUR 51131	3/16/10 3/19/10	20854P10 423627	CONSOL ENERGY INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	49.320	5.00	49,325.00	
PUR 51131	3/22/10 3/25/10	20854P10 423645	CONSOL ENERGY INC ELECTRONIC BROKERAGE SYSTEM		3,000.00	44.570	15.00	133,724.10	
PUR 50960	3/03/10 3/08/10	24869P10 423493	DENNYS CORP INSTINET (PORTAL)		50,000.00	2.914	350.00	146,070.00	
PUR 50960	3/04/10 3/09/10	24869P10 423497	DENNYS CORP MERRIMAN/OTC		50,000.00	2.923	500.00	146,660.00	
PUR 50960	3/05/10 3/10/10	24869P10 423501	DENNYS CORP ITG (CHANNEL)		20,000.00	2.916	200.00	58,524.00	
PUR	3/09/10	24869P10	DENNYS CORP						

50960	3/12/10	423611	ITG (CHANNEL)	20,000.00	2.974	200.00	59,680.00
PUR	3/05/10	25468710	WALT DISNEY CO				
50280	3/10/10	423501	ELECTRONIC BROKERAGE SYSTEM	4,000.00	32.830	20.00	131,340.00
PUR	3/04/10	25470M10	DISH NETWORKS				
48225	3/09/10	423497	MERRIMAN/OTC	1,000.00	21.052	10.00	21,062.40
PUR	3/05/10	26864810	EMC CORP/MASS				
51001	3/10/10	423501	PRINCETON SECURITIES GROUP	40,000.00	17.617	400.00	705,096.00
PUR	3/22/10	29152510	EMMIS COMMUNICATIONS				
51210	3/25/10	423645	INSTINET (PORTAL)	42,559.00	1.035	297.91	44,333.71
PUR	3/23/10	29152510	EMMIS COMMUNICATIONS				
51210	3/26/10	423649	INSTINET (PORTAL)	15,718.00	1.050	110.03	16,612.36

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PUR	3/24/10	29152510	EMMIS COMMUNICATIONS						
51210	3/29/10	423655	INSTINET (PORTAL)		4,000.00	1.050	28.00	4,228.00	
PUR	3/15/10	29384R10	ENTROPIC COMMUNICATIONS INC						
51126	3/18/10	423623	MERRIMAN/OTC		120,000.00	4.600	1,200.00	553,200.00	
PUR	3/19/10	35874810	FRISCHS RESTAURANTS, INC.						
48545	3/24/10	423641	ELECTRONIC BROKERAGE SYSTEM		1,000.00	22.797	5.00	22,801.70	
PUR	3/19/10	35874810	FRISCHS RESTAURANTS, INC.						
48545	3/24/10	423641	ELECTRONIC BROKERAGE SYSTEM		1,000.00	22.820	5.00	22,825.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	22.808	10.00	45,626.70	
PUR	3/22/10	35874810	FRISCHS RESTAURANTS, INC.						
48545	3/25/10	423645	ELECTRONIC BROKERAGE SYSTEM		1,000.00	23.037	5.00	23,042.00	
PUR	2/24/10	35952W10	FUEL SYSTEMS SOLUTIONS INC.						
50827	3/01/10	423467	ITG (CHANNEL)		1,000.00	28.251	10.00	28,261.20	
PUR	2/25/10	35952W10	FUEL SYSTEMS SOLUTIONS INC.						
50827	3/02/10	423472	ITG (CHANNEL)		1,000.00	27.744	10.00	27,754.10	
PUR	3/23/10	35952W10	FUEL SYSTEMS SOLUTIONS INC.						
50827	3/26/10	423649	INSTINET (PORTAL)		3,000.00	31.684	21.00	95,072.10	
PUR	3/24/10	35952W10	FUEL SYSTEMS SOLUTIONS INC.						
50827	3/29/10	423655	MERRIMAN/OTC		1,000.00	31.360	10.00	31,370.00	
PUR	3/03/10	36159R10	GEO GROUP INC						
49652	3/08/10	423493	ELECTRONIC BROKERAGE SYSTEM		2,000.00	18.600	10.00	37,210.00	
PUR	3/26/10	38238810	GOODRICH CORP						
51295	3/31/10	423664	ELECTRONIC BROKERAGE SYSTEM		10,000.00	70.790	50.00	707,954.00	

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PUR	3/03/10	38255010	GOODYEAR TIRE & RUBBER CO						
50270	3/08/10	423493	ELECTRONIC BROKERAGE SYSTEM		2,000.00	13.430	10.00	26,870.00	
PUR	3/16/10	46625H10	JP MORGAN CHASE & CO						
28084	3/19/10	423627	ELECTRONIC BROKERAGE SYSTEM		2,000.00	42.950	10.00	85,910.00	
PUR	3/22/10	47816010	JOHNSON & JOHNSON						
18884	3/25/10	423645	ELECTRONIC BROKERAGE SYSTEM		2,000.00	65.340	10.00	130,690.00	
PUR	3/22/10	50540R40	LABORATORY CORP OF AMERICA						
21677	3/25/10	423645	ELECTRONIC BROKERAGE SYSTEM		1,000.00	75.800	5.00	75,805.00	
PUR	2/25/10	51783410	LAS VEGAS SANDS CORP						
50902	3/02/10	423472	ELECTRONIC BROKERAGE SYSTEM		40,000.00	15.706	200.00	628,436.00	
PUR	3/03/10	52490110	LEGG MASON INC						

48852	3/08/10	423493	BLAYLOCK ROBERT VAN LLC		3,000.00	26.898	30.00	80,722.80
PUR 44053	2/24/10 3/01/10	53245710 423467	ELI LILLY & CO. ELECTRONIC BROKERAGE SYSTEM		2,000.00	34.160	10.00	68,330.00
PUR 50781	2/25/10 3/02/10	55254110 423472	M & F WORLDWIDE CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	32.570	5.00	32,575.00
PUR 51235	3/23/10 3/29/10	57776J10 423652	MAXLINEAR A MORGAN STANLEY		10,000.00	14.000		140,000.00
PUR 49253	3/26/10 3/31/10	58933Y10 423664	MERCK & CO. INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	37.550	10.00	75,110.00
PUR 47985	3/02/10 3/05/10	58949910 423486	MERGE HEALTHCARE INC MERRIMAN/OTC		20,000.00	2.032	200.00	40,834.00
PUR 47985	3/09/10 3/12/10	58949910 423611	MERGE HEALTHCARE INC ITG (CHANNEL)		10,000.00	2.178	100.00	21,876.00
PUR 47985	3/10/10 3/15/10	58949910 423615	MERGE HEALTHCARE INC MERRIMAN/OTC		10,000.00	2.207	100.00	22,166.00

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D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
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PUR 47985	3/12/10 3/17/10	58949910 423619	MERGE HEALTHCARE INC ITG (CHANNEL)		10,000.00	2.163	100.00	21,730.00	
PUR 47985	3/22/10 3/25/10	58949910 423645	MERGE HEALTHCARE INC INSTINET (PORTAL)		10,000.00	2.200	70.00	22,070.00	
PUR 12799	3/03/10 3/08/10	59491810 423493	MICROSOFT CORP. ITG (CHANNEL)		4,000.00	28.597	40.00	114,428.00	
PUR 50935	3/02/10 3/05/10	60786L10 423486	MODUSLINK GLOBAL SOLUTIONS MERRIMAN/OTC		30,000.00	10.749	300.00	322,764.00	
PUR 50935	3/03/10 3/08/10	60786L10 423493	MODUSLINK GLOBAL SOLUTIONS ITG (CHANNEL)		20,000.00	10.728	200.00	214,764.00	
PUR 50935	3/04/10 3/09/10	60786L10 423497	MODUSLINK GLOBAL SOLUTIONS LABRANCHE/OTC		10,000.00	10.727	100.00	107,365.00	
PUR 50935	3/05/10 3/10/10	60786L10 423501	MODUSLINK GLOBAL SOLUTIONS ITG (CHANNEL)		2,000.00	10.857	20.00	21,733.60	
PUR 50935	3/09/10 3/12/10	60786L10 423611	MODUSLINK GLOBAL SOLUTIONS ITG (CHANNEL)		2,000.00	9.835	20.00	19,690.00	
PUR 51127	3/15/10 3/18/10	61166W10 423623	MONSANTO CO ELECTRONIC BROKERAGE SYSTEM		7,000.00	72.159	35.00	505,145.90	
PUR 51127	3/16/10 3/19/10	61166W10 423627	MONSANTO CO ELECTRONIC BROKERAGE SYSTEM		1,000.00	72.289	5.00	72,294.00	
PUR 47655	3/24/10 3/29/10	61744644 423655	MORGAN STANLEY ELECTRONIC BROKERAGE SYSTEM		3,000.00	29.606	15.00	88,832.10	
PUR 47655	3/25/10 3/30/10	61744644 423659	MORGAN STANLEY ELECTRONIC BROKERAGE SYSTEM		3,000.00	29.400	15.00	88,215.00	
PUR 50443	3/16/10 3/19/10	62937750 423627	NRG ENERGY INC ELECTRONIC BROKERAGE SYSTEM		3,000.00	22.350	15.00	67,065.00	

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PUR 51002	3/05/10 3/10/10	67020Y10 423501	NUANCE COMMUNICATIONS INC ITG (CHANNEL)		6,438.00	14.967	64.38	96,424.50	
PUR 48849	3/03/10 3/08/10	67066G10 423493	NVIDIA CORP INSTINET (PORTAL)		5,769.00	16.932	40.38	97,720.51	
PUR 48849	3/03/10 3/08/10	67066G10 423493	NVIDIA CORP ITG (CHANNEL)		2,231.00	16.968	22.31	37,878.59	

PUR 49869	2/24/10 3/01/10	69323K10 423467	PC MALL INC ITG (CHANNEL)		2,000.00	5.386	20.00	10,792.60		
PUR 51191	3/19/10 3/24/10	69865710 423641	PANTRY INC INSTINET (PORTAL)		20,000.00	12.841	140.00	256,960.00		
PUR 51191	3/19/10 3/24/10	69865710 423641	PANTRY INC ITG (CHANNEL)		10,000.00	12.887	100.00	128,968.00		
PUR 51191	3/22/10 3/25/10	69865710 423645	PANTRY INC INSTINET (PORTAL)		10,000.00	12.759	70.00	127,663.00		
PUR 51191	3/22/10 3/25/10	69865710 423645	PANTRY INC ITG (CHANNEL)		10,000.00	12.907	100.00	129,165.00		
PUR 43554	3/16/10 3/19/10	71344810 423627	PEPSICO, INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	66.010	10.00	132,030.00		
PUR 48433	3/12/10 3/17/10	71708110 423619	PFIZER INC ICAP CORPORATES LLC		10,000.00	17.108	100.00	171,178.00		
PUR 48433	3/16/10 3/19/10	71708110 423627	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	17.150	10.00	34,310.00		
PUR 48433	3/22/10 3/25/10	71708110 423645	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	17.170	50.00	171,750.00		
PUR 48433	3/22/10 3/25/10	71708110 423645	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	17.250	50.00	172,550.00		
-					2 INTRA-DAY TRANSACTIONS SUBTOTAL:	20,000.00	17.210	100.00	344,300.00	

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PUR 48433	3/24/10 3/29/10	71708110 423655	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	17.600	50.00	176,050.00		
PUR 48433	3/25/10 3/30/10	71708110 423659	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		8,000.00	17.643	40.00	141,187.20		
PUR 48433	3/26/10 3/31/10	71708110 423664	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	17.200	20.00	68,820.00		
PUR 48433	3/26/10 3/31/10	71708110 423664	PFIZER INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	17.270	10.00	34,550.00		
-					2 INTRA-DAY TRANSACTIONS SUBTOTAL:	6,000.00	17.223	30.00	103,370.00	
PUR 50811	2/24/10 3/01/10	74432010 423467	PRUDENTIAL FINANCIAL INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	50.990	5.00	50,995.00		
PUR 46575	2/25/10 3/02/10	74731Q10 423472	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	6.065	10.00	12,140.00		
PUR 46575	3/01/10 3/04/10	74731Q10 423481	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	6.137	10.00	12,284.00		
PUR 46575	3/19/10 3/24/10	74731Q10 423641	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	6.886	10.00	13,781.00		
PUR 46575	3/22/10 3/25/10	74731Q10 423645	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	6.891	10.00	13,792.00		
PUR 46575	3/22/10 3/25/10	74731Q10 423645	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	6.834	10.00	13,678.00		
-					2 INTRA-DAY TRANSACTIONS SUBTOTAL:	4,000.00	6.863	20.00	27,470.00	

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PUR 46575	3/23/10 3/26/10	74731Q10 423649	PZENA INVESTMENT MGMT INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	7.049	10.00	14,107.00
PUR 50936	3/02/10 3/05/10	74752510 423486	QUALCOMM ITG (CHANNEL)	9,474.00	36.808	94.74	348,810.89
PUR 50936	3/16/10 3/19/10	74752510 423627	QUALCOMM ITG (CHANNEL)	1,626.00	39.005	16.26	63,438.55
PUR 51154	3/17/10 3/22/10	74834T10 423631	QUEST SOFTWARE INC INSTINET (PORTAL)	10,000.00	18.340	70.00	183,470.00
PUR 51154	3/17/10 3/22/10	74834T10 423631	QUEST SOFTWARE INC ITG (CHANNEL)	20,000.00	18.384	200.00	367,882.00
PUR 51292	3/26/10 3/31/10	75043810 423664	RADIOSHACK CORP ELECTRONIC BROKERAGE SYSTEM	2,000.00	23.740	10.00	47,490.00
PUR 51292	3/26/10 3/31/10	75043810 423664	RADIOSHACK CORP ELECTRONIC BROKERAGE SYSTEM	30,000.00	23.160	150.00	694,950.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				32,000.00	23.196	160.00	742,440.00
PUR 48836	3/16/10 3/19/10	75075340 423627	RAILAMERICA INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	11.594	10.00	23,198.00
PUR 50241	2/24/10 3/01/10	75540810 423467	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM	10,000.00	3.981	50.00	39,858.00
PUR 50241	2/25/10 3/02/10	75540810 423472	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM	10,000.00	4.019	50.00	40,241.00
PUR 50241	2/26/10 3/03/10	75540810 423476	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM	10,000.00	4.145	50.00	41,500.00

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PUR 50241	3/01/10 3/04/10	75540810 423481	READING INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	4.323	50.00	43,281.00	
PUR 39062	3/24/10 3/29/10	76011210 423655	RENTECH INC. ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.050	50.00	10,550.00	
PUR 43802	3/16/10 3/19/10	76041610 423627	REPUBLIC FIRST BANCORP INC. ITG (CHANNEL)		10,000.00	3.241	100.00	32,506.00	
PUR 50707	3/09/10 3/12/10	80854110 423611	SCHWEITZER MAUD ELECTRONIC BROKERAGE SYSTEM		1,000.00	42.812	5.00	42,817.00	
PUR 50707	3/16/10 3/19/10	80854110 423627	SCHWEITZER MAUD ELECTRONIC BROKERAGE SYSTEM		1,000.00	46.469	5.00	46,474.00	
PUR 48649	3/15/10 3/18/10	83175610 423623	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	4.082	100.00	40,919.00	
PUR 48649	3/16/10 3/19/10	83175610 423627	SMITH & WESSON HOLDING CORP MERRIMAN/OTC		10,000.00	4.052	100.00	40,620.00	
PUR 48649	3/17/10 3/22/10	83175610 423631	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	4.025	100.00	40,350.00	
PUR 48649	3/18/10 3/23/10	83175610 423635	SMITH & WESSON HOLDING CORP ITG (CHANNEL)		10,000.00	3.974	100.00	39,843.00	
PUR 50846	2/24/10 3/01/10	83211010 423467	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	40.750	10.00	81,510.00	
PUR 50846	2/25/10 3/02/10	83211010 423472	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	40.043	5.00	40,047.50	
PUR 50846	3/22/10 3/25/10	83211010 423645	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		3,000.00	42.174	15.00	126,536.10	
PUR 51140	3/16/10 3/19/10	83269640 423627	JM SMUCKER CO/THE ELECTRONIC BROKERAGE SYSTEM		10,000.00	59.822	50.00	598,272.00	

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PUR 47344	2/25/10 3/02/10	86816810 423472	SUPERIOR INDUSTRIES INTL ELECTRONIC BROKERAGE SYSTEM		2,000.00	14.316	10.00	28,641.00	
PUR 51000	3/05/10 3/10/10	87150310 423501	SYMANTEC CORP ITG (CHANNEL)		30,000.00	16.950	300.00	508,800.00	
PUR 51000	3/08/10 3/11/10	87150310 423505	SYMANTEC CORP ITG (CHANNEL)		2,000.00	16.887	20.00	33,794.40	
PUR 51000	3/12/10 3/17/10	87150310 423619	SYMANTEC CORP ITG (CHANNEL)		1,000.00	17.462	10.00	17,472.10	
PUR 51000	3/16/10 3/19/10	87150310 423627	SYMANTEC CORP MERRIMAN/OTC		2,000.00	17.370	20.00	34,760.00	
PUR 39378	3/05/10 3/10/10	87157D10 423501	SYNAPTICS INCORPORATED ITG (CHANNEL)		5,000.00	26.545	50.00	132,773.50	
PUR 51095	3/12/10 3/17/10	87612E10 423619	TARGET CORP ICAP/SOFT		8,000.00	52.974	400.00	424,190.40	
PUR 51095	3/15/10 3/18/10	87612E10 423623	TARGET CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	53.235	10.00	106,480.00	
PUR 51095	3/16/10 3/19/10	87612E10 423627	TARGET CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	53.377	10.00	106,764.00	
PUR 36147	3/19/10 3/24/10	88870610 423641	TIVO INC. MERRIMAN/OTC		8,000.00	15.803	80.00	126,500.00	
PUR 51253	3/24/10 3/29/10	91301710 423655	UNITED TECHNOLOGIES CORP GRISWOLD COMPANY		2,727.00	73.141	27.27	199,483.60	
PUR 51253	3/24/10 3/29/10	91301710 423655	UNITED TECHNOLOGIES CORP MERIDIAN EQUITY PARTNERS		7,273.00	73.168	72.73	532,223.59	
PUR 50425	2/25/10 3/02/10	92241710 423472	VEECO INSTRUMENTS INC ITG (CHANNEL)		1,000.00	33.584	10.00	33,593.60	

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PUR 50425	2/25/10 3/02/10	92241710 423472	VEECO INSTRUMENTS INC ITG (CHANNEL)		1,000.00	33.395	10.00	33,404.80	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	33.489	20.00	66,998.40	
PUR 51139	3/16/10 3/19/10	94733A10 423627	WEB.COM GROUP INC ITG (CHANNEL)		20,000.00	4.997	200.00	100,132.00	
PUR 51139	3/16/10 3/19/10	94733A10 423627	WEB.COM GROUP INC ITG (CHANNEL)		20,000.00	4.940	200.00	99,000.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	4.968	400.00	199,132.00	
PUR 51139	3/16/10 3/19/10	94733A10 423627	WEB.COM GROUP INC MERRIMAN/OTC		30,000.00	4.947	300.00	148,710.00	
PUR 51192	3/19/10 3/24/10	98975F10 423641	ZORAN CORP LABRANCHE/OTC		25,000.00	10.656	250.00	266,645.00	
PUR 51192	3/22/10 3/25/10	98975F10 423645	ZORAN CORP ITG (CHANNEL)		15,000.00	10.865	150.00	163,120.50	
SUBTOTAL STOCK PURCHASES:					1,809,624.00		14,454.58	20,560,613.29	
TOTAL FUND PURCHASES:					1,809,624.00		14,454.58	20,560,613.29	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 50844 11,993.38	3/15/10 3/18/10	00171210 423624	AMICS INC ITG (CHANNEL)		100,000.00	5.995	7.62 1,000.00	598,492.38	
SALE 50645	3/02/10 3/05/10	00817Y10 423487	AETNA INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.110	.77 10.00	60,209.23	495.82
SALE 50645	3/04/10 3/09/10	00817Y10 423498	AETNA INC ELECTRONIC BROKERAGE SYSTEM		6,000.00	31.151	2.38 30.00	186,876.02	7,735.78
SALE 50645	3/05/10 3/10/10	00817Y10 423502	AETNA INC ELECTRONIC BROKERAGE SYSTEM		22,000.00	30.710	8.59 110.00	675,501.41	18,653.86
SALE 42872	3/02/10 3/05/10	02209S10 423487	ALTRIA GROUP INC. ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.400	.52 10.00	40,789.48	4,724.78
SALE 50572	3/02/10 3/05/10	02313510 423487	AMAZON.COM INC MERRIMAN/OTC		3,000.00	125.10	4.77 30.00	375,291.03	22,236.51
SALE 50572	3/03/10 3/08/10	02313510 423494	AMAZON.COM INC INSTINET (PORTAL)		1,000.00	125.50	1.60 7.00	125,492.40	7,807.56
SALE 50572 28,040.16	3/12/10 3/17/10	02313510 423620	AMAZON.COM INC ITG (CHANNEL)		2,000.00	131.71	3.35 20.00	263,409.85	
SALE 43986	3/15/10 3/18/10	02991220 423624	AMERICAN TOWER CORP. CL-A ELECTRONIC BROKERAGE SYSTEM		2,000.00	43.498	1.11 10.00	86,983.89	28,109.01
SALE 49725	3/15/10 3/18/10	03042010 423624	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	21.240	.54 10.00	42,469.46	-577.14
SALE 49725	3/16/10 3/19/10	03042010 423628	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	20.950	.54 10.00	41,889.46	-1,157.14
SALE 49725	3/16/10 3/19/10	03042010 423628	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	21.004	.54 10.00	41,997.46	-1,049.14
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	20.977	1.08 20.00	83,886.92	-

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SALE 49725	3/17/10 3/22/10	03042010 423632	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	21.130	.54 10.00	42,249.46	-797.14
SALE 49725	3/19/10 3/24/10	03042010 423642	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		12,000.00	21.104	3.22 60.00	253,187.18	-5,092.42
SALE 48937 7,298.79	3/15/10 3/18/10	03251510 423624	ANADIGICS INC ITG (CHANNEL)		20,000.00	4.403	1.12 200.00	87,854.88	
SALE 48937	3/26/10 3/31/10	03251510 423665	ANADIGICS INC INSTINET (PORTAL)		20,000.00	4.744	1.21 140.00	94,736.79	14,180.70
SALE 36208 33,592.22	3/05/10 3/10/10	03783310 423502	APPLE INC ITG (CHANNEL)		500.00	219.27	1.40 5.00	109,631.10	
SALE 36208 37,412.32	3/12/10 3/17/10	03783310 423620	APPLE INC ITG (CHANNEL)		500.00	226.91	1.45 5.00	113,451.20	
SALE 36208	3/26/10 3/31/10	03783310 423665	APPLE INC INSTINET (PORTAL)		1,000.00	230.13	2.93 7.00	230,122.97	78,045.21
SALE 50643 6,184.98	3/09/10 3/12/10	04289L10 423612	ART TECHNOLOGY GROUP INC ITG (CHANNEL)		12,000.00	4.380	.67 120.00	52,438.13	
SALE 50643	3/12/10 3/17/10	04289L10 423620	ART TECHNOLOGY GROUP INC ITG (CHANNEL)		10,000.00	4.287	.55 100.00	42,771.45	

4,227.16

SALE	3/15/10	04289L10	ART TECHNOLOGY GROUP INC				.55		
50643	3/18/10	423624	ITG (CHANNEL)	10,000.00	4.311	100.00		43,008.45	
4,464.16									
SALE	3/16/10	04289L10	ART TECHNOLOGY GROUP INC				.55		
50643	3/19/10	423628	MERRIMAN/OTC	10,000.00	4.296	100.00		42,861.45	4,317.16
SALE	3/24/10	04289L10	ART TECHNOLOGY GROUP INC				.56		
50643	3/29/10	423656	MERRIMAN/OTC	10,000.00	4.400	100.00		43,896.44	5,352.15
SALE	3/15/10	04951310	ATMEL CORP.				.65		
44327	3/18/10	423624	ITG (CHANNEL)	10,000.00	5.116	100.00		51,058.35	
15,514.24									

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SALE	3/16/10	04951310	ATMEL CORP.				.66		
44327	3/19/10	423628	ITG (CHANNEL)		10,000.00	5.143	100.00	51,330.34	
15,786.23									
SALE	3/24/10	04951310	ATMEL CORP.				.66		
44327	3/29/10	423656	MERRIMAN/OTC		10,000.00	5.120	100.00	51,099.34	15,555.23
SALE	3/26/10	05851610	BALLANTYNE STRONG INC				1.20		
51045	3/31/10	423665	ELECTRONIC BROKERAGE SYSTEM		16,500.00	5.704	82.50	94,025.70	19,915.18
SALE	3/15/10	06212810	BANK OF FLORIDA CORP.				.42		
40773	3/18/10	423624	ITG (CHANNEL)		30,535.00	1.074	305.35	32,482.71	-
109,010.34									
SALE	3/16/10	06212810	BANK OF FLORIDA CORP.				.18		
40773	3/19/10	423628	ITG (CHANNEL)		13,465.00	1.001	134.65	13,342.29	-
49,051.81									
SALE	3/22/10	06212810	BANK OF FLORIDA CORP.				.67		
40773	3/25/10	423646	INSTINET (PORTAL)		56,890.00	.924	284.45	52,292.62	-211,324.19
SALE	3/23/10	06212810	BANK OF FLORIDA CORP.				.46		
40773	3/26/10	423650	INSTINET (PORTAL)		43,110.00	.830	215.55	35,582.53	-164,180.54
SALE	3/16/10	08651610	BEST BUY				4.51		
50012	3/19/10	423628	ELECTRONIC BROKERAGE SYSTEM		9,000.00	39.419	45.00	354,723.29	-24,666.11
SALE	3/17/10	08651610	BEST BUY				4.56		
50012	3/22/10	423632	ELECTRONIC BROKERAGE SYSTEM		9,000.00	39.830	45.00	358,420.44	-20,968.96
SALE	3/02/10	09946950	BOOTS & COOTS INTERNATIONAL				.23		
42590	3/05/10	423487	ELECTRONIC BROKERAGE SYSTEM		10,000.00	1.782	50.00	17,769.77	-3,027.98
SALE	3/09/10	09946950	BOOTS & COOTS INTERNATIONAL				.26		
42590	3/12/10	423612	ELECTRONIC BROKERAGE SYSTEM		10,000.00	2.000	50.00	19,949.74	-848.01
SALE	3/12/10	09946950	BOOTS & COOTS INTERNATIONAL				.28		
42590	3/17/10	423620	ELECTRONIC BROKERAGE SYSTEM		10,000.00	2.170	50.00	21,649.72	851.97
SALE	3/24/10	09946950	BOOTS & COOTS INTERNATIONAL				.28		
42590	3/29/10	423656	ELECTRONIC BROKERAGE SYSTEM		10,000.00	2.170	50.00	21,649.72	851.97

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SALE	3/26/10	09946950	BOOTS & COOTS INTERNATIONAL				.29		
42590	3/31/10	423665	BLAYLOCK ROBERT VAN LLC		10,000.00	2.276	100.00	22,657.71	1,859.96
SALE	3/22/10	10113710	BOSTON SCIENTIFIC CORP				.91		
51129	3/25/10	423646	ELECTRONIC BROKERAGE SYSTEM		10,000.00	7.110	50.00	71,049.09	3,512.09
SALE	3/12/10	11776U30	BSQUARE CORP				.14		
48982	3/17/10	423620	ITG (CHANNEL)		3,955.00	2.734	39.55	10,773.68	
1,030.49									
SALE	3/15/10	11776U30	BSQUARE CORP				.01		
48982	3/18/10	423624	ITG (CHANNEL)		300.00	2.578	3.00	770.48	
31.43									

SALE 48982 178.68	3/16/10 3/19/10	11776U30 423628	BSQUARE CORP ITG (CHANNEL)		745.00	2.713	.03 7.45	2,014.00	
SALE 48982 1,632.26	3/25/10 3/30/10	11776U30 423660	BSQUARE CORP MERRIMAN/OTC		5,000.00	2.800	.18 50.00	13,949.82	
SALE 49564	3/03/10 3/08/10	12526910 423494	CF INDUSTRIES HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	104.55	5.32 20.00	418,174.68	60,144.11
SALE 50905	3/15/10 3/18/10	12640810 423624	CSX CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	50.950	.65 5.00	50,944.35	3,591.85
SALE 50905	3/26/10 3/31/10	12640810 423665	CSX CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	50.953	1.30 10.00	101,894.70	7,189.70
SALE 49562	3/26/10 3/31/10	12665010 423665	CVS CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	36.820	.47 5.00	36,814.53	6,345.83
SALE 50154	3/22/10 3/25/10	12673P10 423646	CA INC ELECTRONIC BROKERAGE SYSTEM		3,000.00	23.350	.89 15.00	70,034.11	1,803.82
SALE 46470	3/03/10 3/08/10	12960310 423494	CALGON CARBON CORP BMO CAPITAL MARKETS/EXECUTI		3,000.00	16.346	.63 30.00	49,007.37	6,549.40
SALE 46470	3/08/10 3/11/10	12960310 423506	CALGON CARBON CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.997	.41 10.00	31,982.59	3,677.28

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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 46470	3/15/10 3/18/10	12960310 423624	CALGON CARBON CORP ELECTRONIC BROKERAGE SYSTEM		5,000.00	16.226	1.04 25.00	81,102.96	10,339.68
SALE 46470	3/16/10 3/19/10	12960310 423628	CALGON CARBON CORP ELECTRONIC BROKERAGE SYSTEM		5,000.00	16.313	1.04 25.00	81,536.96	10,773.68
SALE 46470	3/17/10 3/22/10	12960310 423632	CALGON CARBON CORP ELECTRONIC BROKERAGE SYSTEM		5,000.00	16.330	1.04 25.00	81,623.96	10,860.68
SALE 46470	3/19/10 3/24/10	12960310 423642	CALGON CARBON CORP ELECTRONIC BROKERAGE SYSTEM		5,000.00	16.550	1.06 25.00	82,723.94	11,960.65
SALE 49214 3,638.39	2/24/10 3/01/10	14343640 423468	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	8.374	.22 20.00	16,728.18	
SALE 49214 4,988.98	2/26/10 3/03/10	14343640 423477	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	9.050	.23 20.00	18,078.77	
SALE 49214 5,105.38	3/01/10 3/04/10	14343640 423482	CARMIKE CINEMAS LABRANCHE/OTC		2,000.00	9.108	.23 20.00	18,195.17	
SALE 49214	3/02/10 3/05/10	14343640 423487	CARMIKE CINEMAS MERRIMAN/OTC		2,000.00	10.101	.26 20.00	20,180.94	7,091.15
SALE 49214	3/04/10 3/09/10	14343640 423498	CARMIKE CINEMAS MERRIMAN/OTC		2,000.00	10.744	.28 20.00	21,466.92	8,377.13
SALE 49214 23,040.99	3/09/10 3/12/10	14343640 423612	CARMIKE CINEMAS ITG (CHANNEL)		4,000.00	12.315	.63 40.00	49,220.57	
SALE 49214 11,560.89	3/10/10 3/15/10	14343640 423616	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	12.336	.32 20.00	24,650.68	
SALE 49214 12,507.88	3/12/10 3/17/10	14343640 423620	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	12.809	.33 20.00	25,597.67	
SALE 49214 12,316.48	3/15/10 3/18/10	14343640 423624	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	12.713	.33 20.00	25,406.27	

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INVT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 49214	3/16/10 3/19/10	14343640 423628	CARMIKE CINEMAS MERRIMAN/OTC		2,000.00	12.790	.33 20.00	25,559.67	12,469.88
SALE 49214	3/18/10 3/23/10	14343640 423636	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	12.518	.32 20.00	25,014.88	
SALE 49214	3/19/10 3/24/10	14343640 423642	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	12.538	.32 20.00	25,054.68	
SALE 49214	3/22/10 3/25/10	14343640 423646	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	11.751	.30 20.00	23,481.50	
SALE 49214	3/23/10 3/26/10	14343640 423650	CARMIKE CINEMAS ITG (CHANNEL)		2,000.00	11.975	.31 20.00	23,928.89	
SALE 49214	3/24/10 3/29/10	14343640 423656	CARMIKE CINEMAS MERRIMAN/OTC		2,000.00	12.479	.32 20.00	24,937.68	11,847.89
SALE 49214	3/26/10 3/31/10	14343640 423665	CARMIKE CINEMAS INSTINET (PORTAL)		2,000.00	14.032	.36 14.00	28,049.64	14,959.85
SALE 49590	3/05/10 3/10/10	15678210 423502	CERNER CORP ITG (CHANNEL)		3,000.00	83.302	3.18 30.00	249,873.42	
SALE 50303	2/24/10 3/01/10	17243V10 423468	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.290	.39 10.00	30,569.61	1,592.27
SALE 50303	2/25/10 3/02/10	17243V10 423473	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	16.057	.41 10.00	32,102.59	3,125.25
SALE 50303	2/25/10 3/02/10	17243V10 423473	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	15.941	.41 10.00	31,871.59	2,894.25
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	15.999	.82 20.00	63,974.18	

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STATE OF NEW JERSEY  
DIVISION OF INVESTMENT  
DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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 50303	3/01/10 3/04/10	17243V10 423482	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	16.120	.41 10.00	32,228.59	3,251.25
SALE 50303	3/02/10 3/05/10	17243V10 423487	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	16.924	.43 10.00	33,837.57	4,860.23
SALE 50303	3/09/10 3/12/10	17243V10 423612	CINEMARK HOLDINGS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	17.460	.45 10.00	34,909.55	5,932.21
SALE 48983	3/09/10 3/12/10	17275R10 423612	CISCO SYSTEMS ITG (CHANNEL)		2,000.00	26.265	.67 20.00	52,509.33	
SALE 48983	3/16/10 3/19/10	17275R10 423628	CISCO SYSTEMS ITG (CHANNEL)		2,000.00	26.226	.67 20.00	52,430.33	
SALE 49696	2/24/10 3/01/10	18538Q10 423468	CLEARWIRE CORP CL-A ITG (CHANNEL)		10,000.00	7.189	.92 100.00	71,787.08	
SALE 49696	3/09/10 3/12/10	18538Q10 423612	CLEARWIRE CORP CL-A ITG (CHANNEL)		10,000.00	7.694	.98 100.00	76,838.02	
SALE 49696	3/15/10 3/18/10	18538Q10 423624	CLEARWIRE CORP CL-A ITG (CHANNEL)		10,000.00	8.129	1.04 100.00	81,190.96	
SALE 49696	3/16/10 3/19/10	18538Q10 423628	CLEARWIRE CORP CL-A ITG (CHANNEL)		10,000.00	8.091	1.03 100.00	80,807.97	
SALE 49696	3/16/10 3/19/10	18538Q10 423628	CLEARWIRE CORP CL-A MERRIMAN/OTC		10,000.00	8.130	1.04 100.00	81,196.96	18,113.56
SALE 49696	3/17/10 3/22/10	18538Q10 423632	CLEARWIRE CORP CL-A ITG (CHANNEL)		10,000.00	8.125	1.04 100.00	81,146.96	
SALE	3/19/10	18538Q10	CLEARWIRE CORP CL-A				1.00		

49696	3/24/10	423642	ITG (CHANNEL)	10,000.00	7.833	100.00	78,224.00	
15,140.61								
SALE	3/24/10	18538Q10	CLEARWIRE CORP CL-A			1.01		
49696	3/29/10	423656	MERRIMAN/OTC	10,000.00	7.913	100.00	79,030.99	15,947.59

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SALE 51098	3/26/10 3/31/10	18683K10 423665	CLIFFS NATURAL RESOURCES ELECTRONIC BROKERAGE SYSTEM		2,000.00	70.403	1.79 10.00	140,794.21	13,011.41
SALE 49782	3/15/10 3/18/10	18911Q10 423624	CLOUD PEAK ENERGY INC ELECTRONIC BROKERAGE SYSTEM		8,000.00	16.148	1.65 40.00	129,138.35	13,952.50
SALE 49782	3/22/10 3/25/10	18911Q10 423646	CLOUD PEAK ENERGY INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	15.495	1.97 50.00	154,897.03	10,914.71
SALE 49782	3/24/10 3/29/10	18911Q10 423656	CLOUD PEAK ENERGY INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	16.080	2.05 50.00	160,743.95	16,761.63
SALE 49782	3/26/10 3/31/10	18911Q10 423665	CLOUD PEAK ENERGY INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	16.057	2.04 50.00	160,515.96	16,533.64
SALE 47786 2,493.77	2/24/10 3/01/10	19259P30 423468	COINSTAR INC ITG (CHANNEL)		2,000.00	29.206	.75 20.00	58,391.25	
SALE 47786 2,658.38	2/25/10 3/02/10	19259P30 423473	COINSTAR INC ITG (CHANNEL)		2,000.00	29.288	.75 20.00	58,555.85	
SALE 47786 18,178.00	3/15/10 3/18/10	19259P30 423624	COINSTAR INC ITG (CHANNEL)		6,000.00	30.989	2.37 60.00	185,870.43	
SALE 49940	3/16/10 3/19/10	19416210 423628	COLGATE-PALMOLIVE CO ELECTRONIC BROKERAGE SYSTEM		1,000.00	84.293	1.08 5.00	84,286.92	1,901.42
SALE 37805	3/22/10 3/25/10	20825C10 423646	CONOCOPHILLIPS ELECTRONIC BROKERAGE SYSTEM		4,000.00	51.890	2.64 20.00	207,538.56	-7,594.48
SALE 37805	3/26/10 3/31/10	20825C10 423665	CONOCOPHILLIPS ELECTRONIC BROKERAGE SYSTEM		2,000.00	51.310	1.31 10.00	102,608.69	-4,957.83
SALE 50960 3,831.14	3/17/10 3/22/10	24869P10 423632	DENNYS CORP ITG (CHANNEL)		10,000.00	3.328	.43 100.00	33,183.57	
SALE 50960 17,673.36	3/18/10 3/23/10	24869P10 423636	DENNYS CORP ITG (CHANNEL)		30,000.00	3.534	1.35 300.00	105,730.65	

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SALE 50960 34,350.55	3/19/10 3/24/10	24869P10 423642	DENNYS CORP ITG (CHANNEL)		50,000.00	3.632	2.31 500.00	181,112.69	
SALE 50960	3/22/10 3/25/10	24869P10 423646	DENNYS CORP MERRIMAN/OTC		50,000.00	3.592	2.29 500.00	179,077.71	32,315.57
SALE 49620	3/15/10 3/18/10	25659P40 423624	DOLAN MEDIA CO ELECTRONIC BROKERAGE SYSTEM		10,000.00	10.062	1.28 50.00	100,564.72	-10,250.03
SALE 49620	3/16/10 3/19/10	25659P40 423628	DOLAN MEDIA CO ELECTRONIC BROKERAGE SYSTEM		10,000.00	10.025	1.28 50.00	100,194.72	-10,620.03
SALE 49620	3/17/10 3/22/10	25659P40 423632	DOLAN MEDIA CO ELECTRONIC BROKERAGE SYSTEM		10,000.00	10.014	1.28 50.00	100,085.72	-10,729.03
SALE 42995	3/22/10 3/25/10	25674610 423646	DOLLAR TREE INC MERRIMAN/OTC		1,000.00	59.010	.75 10.00	58,999.25	17,217.44
SALE 47763	3/09/10 3/12/10	26017410 423612	DOVER MOTORSPORTS INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	2.160	.06 10.00	4,309.94	1,501.49

SALE 47763	3/12/10 3/17/10	26017410 423620	DOVER MOTORSPORTS INC ELECTRONIC BROKERAGE SYSTEM				.06 10.00		
				2,000.00	2.147			4,282.94	1,474.49
SALE 47763	3/15/10 3/18/10	26017410 423624	DOVER MOTORSPORTS INC ELECTRONIC BROKERAGE SYSTEM				.06 10.00		
				2,000.00	2.150			4,289.94	1,481.49
SALE 47763	3/16/10 3/19/10	26017410 423628	DOVER MOTORSPORTS INC ELECTRONIC BROKERAGE SYSTEM				.06 10.00		
				2,000.00	2.112			4,213.94	1,405.49
SALE 47763	3/17/10 3/22/10	26017410 423632	DOVER MOTORSPORTS INC ELECTRONIC BROKERAGE SYSTEM				.06 10.00		
				2,000.00	2.040			4,069.94	1,261.49
SALE 47763	3/24/10 3/29/10	26017410 423656	DOVER MOTORSPORTS INC ELECTRONIC BROKERAGE SYSTEM				.06 10.00		
				2,000.00	2.071			4,130.94	1,322.49
SALE 47763	3/26/10 3/31/10	26017410 423665	DOVER MOTORSPORTS INC ELECTRONIC BROKERAGE SYSTEM				.06 10.00		
				2,000.00	2.040			4,069.94	1,261.49

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T

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SALE 50201 3,902.92	3/12/10 3/17/10	27864210 423620	EBAY INC ITG (CHANNEL)		2,000.00	25.679	.66 20.00	51,337.94	
SALE 50201 7,669.36	3/15/10 3/18/10	27864210 423624	EBAY INC ITG (CHANNEL)		3,000.00	26.284	1.01 30.00	78,821.89	
SALE 50201	3/16/10 3/19/10	27864210 423628	EBAY INC MERRIMAN/OTC		1,000.00	26.500	.34 10.00	26,489.66	2,772.15
SALE 50200	3/24/10 3/29/10	28571610 423656	ELECTRONIC GAME CARD INC MERRIMAN/OTC		240,000.00	.163	.50 1,200.00	37,991.50	-264,813.50
SALE 49651 25,923.00	3/15/10 3/18/10	29362U10 423624	ENTERGRIS INC ITG (CHANNEL)		24,000.00	5.190	1.59 240.00	124,316.01	
SALE 43302	3/15/10 3/18/10	29380T10 423624	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	41.669	1.06 10.00	83,326.94	37,537.32
SALE 43302	3/17/10 3/22/10	29380T10 423632	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	42.780	1.09 10.00	85,548.91	39,759.29
SALE 43302	3/18/10 3/23/10	29380T10 423636	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	42.862	1.09 10.00	85,712.91	39,923.29
SALE 43302	3/24/10 3/29/10	29380T10 423656	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM		2,000.00	43.232	1.10 10.00	86,451.90	40,662.28
SALE 51126 3,638.78	3/18/10 3/23/10	29384R10 423636	ENTROPIC COMMUNICATIONS INC ITG (CHANNEL)		20,000.00	4.802	1.22 200.00	95,838.78	
SALE 48545	3/03/10 3/08/10	35874810 423494	FRISCHS RESTAURANTS, INC. ELECTRONIC BROKERAGE SYSTEM		1,000.00	24.888	.32 5.00	24,882.68	820.49
SALE 50827 12,290.87	3/15/10 3/18/10	35952W10 423624	FUEL SYSTEMS SOLUTIONS INC. ITG (CHANNEL)		2,000.00	34.765	.89 20.00	69,509.71	
SALE 12731	3/24/10 3/29/10	36960410 423656	GENERAL ELECTRIC CO. ELECTRONIC BROKERAGE SYSTEM		4,000.00	18.740	.96 20.00	74,939.04	4,363.88

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SALE 50530	2/24/10 3/01/10	38141G10 423468	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	157.61	4.01 20.00	315,213.39	4,132.83
SALE 33645 30,504.81	3/11/10 3/16/10	38259P50 423620	GOOGLE INC ITG (CHANNEL)		400.00	576.65	2.93 4.00	230,653.27	
SALE	3/12/10	38259P50	GOOGLE INC				1.48		

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33645	3/17/10	423620	ITG (CHANNEL)		200.00	581.16	2.00	116,229.02	
16,154.79									
SALE	2/25/10	39762420	GREIF INC. CL B				.63		
37621	3/02/10	423473	ELECTRONIC BROKERAGE SYSTEM	1,000.00	48.870		5.00	48,864.37	-1,803.96
SALE	3/02/10	39762420	GREIF INC. CL B				.67		
37621	3/05/10	423487	ELECTRONIC BROKERAGE SYSTEM	1,000.00	52.619		5.00	52,613.33	1,945.00
SALE	3/03/10	39762420	GREIF INC. CL B				.67		
37621	3/08/10	423494	ELECTRONIC BROKERAGE SYSTEM	1,000.00	52.510		5.00	52,504.33	1,836.01
SALE	3/04/10	39762420	GREIF INC. CL B				.69		
37621	3/09/10	423498	ELECTRONIC BROKERAGE SYSTEM	1,000.00	53.720		5.00	53,714.31	3,045.98
SALE	3/05/10	39762420	GREIF INC. CL B				.69		
37621	3/10/10	423502	ELECTRONIC BROKERAGE SYSTEM	1,000.00	53.868		5.00	53,862.31	3,193.99
SALE	3/09/10	39762420	GREIF INC. CL B				.68		
37621	3/12/10	423612	ELECTRONIC BROKERAGE SYSTEM	1,000.00	53.101		5.00	53,095.32	2,426.99
SALE	3/12/10	39762420	GREIF INC. CL B				.81		
37621	3/17/10	423620	ELECTRONIC BROKERAGE SYSTEM	1,200.00	52.545		6.00	63,047.19	2,245.20
SALE	3/24/10	40521710	HAIN CELESTIAL GROUP				.90		
50230	3/29/10	423656	MERRIMAN/OTC	4,000.00	17.582		40.00	70,285.10	3,279.14
SALE	3/22/10	43146610	HILL INTERNATIONAL INC				.16		
49784	3/25/10	423646	ELECTRONIC BROKERAGE SYSTEM	2,000.00	6.013		10.00	12,014.84	-816.39
SALE	3/24/10	45091110	ITT CORP				3.37		
48790	3/29/10	423656	ELECTRONIC BROKERAGE SYSTEM	5,000.00	52.950		25.00	264,721.63	13,684.51

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SALE	3/09/10	45678T30	INFOSPACE INC				1.49		
48854	3/12/10	423612	ITG (CHANNEL)		10,000.00	11.710	100.00	116,997.51	30,038.69
SALE	3/12/10	45678T30	INFOSPACE INC				1.47		
48854	3/17/10	423620	ITG (CHANNEL)		10,000.00	11.534	100.00	115,241.53	28,282.71
SALE	3/15/10	45678T30	INFOSPACE INC				1.46		
48854	3/18/10	423624	ITG (CHANNEL)		10,000.00	11.478	100.00	114,674.54	27,715.72
SALE	3/22/10	45678T30	INFOSPACE INC				1.40		
48854	3/25/10	423646	ITG (CHANNEL)		10,000.00	10.980	100.00	109,699.60	22,740.78
SALE	3/26/10	46059C20	INTERNET CAPITAL GROUP INC				1.06		
49832	3/31/10	423665	INSTINET (PORTAL)		10,000.00	8.317	70.00	83,097.94	
20,290.19									
SALE	3/09/10	48247020	KIT DIGITAL INC				.27		
47968	3/12/10	423612	ITG (CHANNEL)		2,000.00	10.436	20.00	20,851.93	
6,687.11									
SALE	3/12/10	48247020	KIT DIGITAL INC				.27		
47968	3/17/10	423620	ITG (CHANNEL)		2,000.00	10.542	20.00	21,063.33	
6,898.51									
SALE	3/16/10	48247020	KIT DIGITAL INC				.31		
47968	3/19/10	423628	ITG (CHANNEL)		2,000.00	12.013	20.00	24,005.69	
9,840.87									
SALE	3/16/10	48247020	KIT DIGITAL INC				.30		
47968	3/19/10	423628	MERRIMAN/OTC		2,000.00	11.500	20.00	22,979.70	8,814.88
SALE	3/22/10	48247020	KIT DIGITAL INC				.31		
47968	3/25/10	423646	INSTINET (PORTAL)		2,000.00	11.919	14.00	23,824.29	9,659.47
SALE	3/24/10	48247020	KIT DIGITAL INC				.31		
47968	3/29/10	423656	MERRIMAN/OTC		2,000.00	11.853	20.00	23,685.69	9,520.87
SALE	3/26/10	48247020	KIT DIGITAL INC				.32		
47968	3/31/10	423665	INSTINET (PORTAL)		2,000.00	12.520	14.00	25,025.68	10,860.86
SALE	3/15/10	48517030	KANSAS CITY SOUTHERN				.46		
25663	3/18/10	423624	ELECTRONIC BROKERAGE SYSTEM		1,000.00	35.709	5.00	35,703.54	12,381.94

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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 25663	3/24/10 3/29/10	48517030 423656	KANSAS CITY SOUTHERN ELECTRONIC BROKERAGE SYSTEM		1,000.00	35.691	.46 5.00	35,685.54	12,363.94
SALE 25663	3/26/10 3/31/10	48517030 423665	KANSAS CITY SOUTHERN ELECTRONIC BROKERAGE SYSTEM		1,000.00	35.731	.46 5.00	35,725.54	12,403.94
SALE 50902	3/02/10 3/05/10	51783410 423487	LAS VEGAS SANDS CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	17.397	2.21 50.00	173,919.79	16,810.79
SALE 50902	3/09/10 3/12/10	51783410 423612	LAS VEGAS SANDS CORP ELECTRONIC BROKERAGE SYSTEM		15,000.00	18.740	3.57 75.00	281,021.43	45,357.93
SALE 50902	3/10/10 3/15/10	51783410 423616	LAS VEGAS SANDS CORP ELECTRONIC BROKERAGE SYSTEM		15,000.00	19.165	3.66 75.00	287,402.34	51,738.84
SALE 49723	3/19/10 3/24/10	52186520 423642	LEAR CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	76.030	.97 5.00	76,024.03	9,000.27
SALE 49723	3/22/10 3/25/10	52186520 423646	LEAR CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	77.450	.99 5.00	77,444.01	10,420.25
SALE 49723	3/24/10 3/29/10	52186520 423656	LEAR CORP ELECTRONIC BROKERAGE SYSTEM		1,000.00	80.120	1.02 5.00	80,113.98	13,090.22
SALE 48350	3/09/10 3/12/10	53591920 423612	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		4,000.00	5.623	.29 20.00	22,469.71	-2,909.56
SALE 48350	3/15/10 3/18/10	53591920 423624	LIONS GATE ENTERTAINMENT CO ELECTRONIC BROKERAGE SYSTEM		32,000.00	5.869	2.39 160.00	187,655.21	-15,378.91
SALE 50706 9,774.46	2/25/10 3/02/10	53814610 423473	LIVEPERSON INC ITG (CHANNEL)		10,000.00	6.859	.88 100.00	68,493.12	
SALE 50706 7,102.49	2/25/10 3/02/10	53814610 423473	LIVEPERSON INC ITG (CHANNEL)		10,000.00	6.592	.84 100.00	65,821.16	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	6.726	1.72	134,314.28	
							200.00		

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SALE 50706 10,470.45	2/26/10 3/03/10	53814610 423477	LIVEPERSON INC ITG (CHANNEL)		10,000.00	6.929	.88 100.00	69,189.12	
SALE 50706	3/01/10 3/04/10	53814610 423482	LIVEPERSON INC LABRANCHE/OTC		10,000.00	7.094	.90 100.00	70,839.10	12,120.44
SALE 50706	3/02/10 3/05/10	53814610 423487	LIVEPERSON INC MERRIMAN/OTC		10,000.00	7.140	.91 100.00	71,294.09	12,575.42
SALE 51235	3/26/10 3/31/10	57776J10 423665	MAXLINEAR A ELECTRONIC BROKERAGE SYSTEM		2,000.00	18.238	.47 10.00	36,465.53	8,465.53
SALE 38052 4,349.03	2/25/10 3/02/10	58497720 423473	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)		2,000.00	8.846	.23 20.00	17,670.77	-
SALE 38052 2,162.51	3/01/10 3/04/10	58497720 423482	MEDTOX SCIENTIFIC INC. LABRANCHE/OTC		1,000.00	8.858	.11 10.00	8,847.39	-
SALE 38052 2,069.02	3/02/10 3/05/10	58497720 423487	MEDTOX SCIENTIFIC INC. MERRIMAN/OTC		1,000.00	8.951	.12 10.00	8,940.88	-
SALE 38052 1,484.53	3/12/10 3/17/10	58497720 423620	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)		1,000.00	9.536	.13 10.00	9,525.37	-
SALE 38052 1,638.02	3/15/10 3/18/10	58497720 423624	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)		1,000.00	9.382	.12 10.00	9,371.88	-
SALE 38052 1,520.03	3/16/10 3/19/10	58497720 423628	MEDTOX SCIENTIFIC INC. MERRIMAN/OTC		1,000.00	9.500	.13 10.00	9,489.87	-
SALE 38052 1,154.74	3/17/10 3/22/10	58497720 423632	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)		800.00	9.577	.10 8.00	7,653.18	-

SALE 38052 301.51	3/18/10 3/23/10	58497720 423636	MEDTOX SCIENTIFIC INC. ITG (CHANNEL)	200.00	9.513	.03 2.00	1,900.47	-
SALE 38052 1,201.73	3/22/10 3/25/10	58497720 423646	MEDTOX SCIENTIFIC INC. INSTINET (PORTAL)	1,000.00	9.815	.13 7.00	9,808.17	-

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SALE 38052 1,120.03	3/24/10 3/29/10	58497720 423656	MEDTOX SCIENTIFIC INC. MERRIMAN/OTC		1,000.00	9.900	.13 10.00	9,889.87	-
SALE 38052 1,363.03	3/26/10 3/31/10	58497720 423665	MEDTOX SCIENTIFIC INC. INSTINET (PORTAL)		1,000.00	9.654	.13 7.00	9,646.87	-
SALE 12799	3/26/10 3/31/10	59491810 423665	MICROSOFT CORP. INSTINET (PORTAL)		2,000.00	29.711	.76 14.00	59,406.24	9,490.43
SALE 48421	3/09/10 3/12/10	59511210 423612	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	9.436	1.20 50.00	94,304.80	16,745.64
SALE 48421	3/22/10 3/25/10	59511210 423646	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	10.210	.52 20.00	40,819.88	9,796.22
SALE 48421	3/24/10 3/29/10	59511210 423656	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	10.580	.54 20.00	42,299.46	11,275.80
SALE 48421	3/26/10 3/31/10	59511210 423665	MICRON TECHNOLOGY INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	10.510	.27 10.00	21,009.73	5,497.90
SALE 50869	2/25/10 3/02/10	60107310 423473	MILLIPORE CORP ELECTRONIC BROKERAGE SYSTEM		4,000.00	94.541	4.81 20.00	378,140.39	21,063.99
SALE 50869	2/25/10 3/02/10	60107310 423473	MILLIPORE CORP ELECTRONIC BROKERAGE SYSTEM		2,000.00	93.678	2.38 10.00	187,343.62	8,805.42
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	94.254	7.19 30.00	565,484.01	
29,869.41									

SALE 50293	3/24/10 3/29/10	62007610 423656	MOTOROLA ELECTRONIC BROKERAGE SYSTEM		20,000.00	7.290	1.86 100.00	145,698.14	-17,422.86
SALE 48031	3/22/10 3/25/10	62944T10 423646	NVR INC ELECTRONIC BROKERAGE SYSTEM		100.00	741.60	.95 .50	74,158.55	10,503.76

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SALE 48031	3/26/10 3/31/10	62944T10 423665	NVR INC ELECTRONIC BROKERAGE SYSTEM		100.00	748.67	.96 .50	74,865.54	11,210.75
SALE 49833 5,565.04	3/15/10 3/18/10	63530910 423624	NATIONAL CINEMEDIA INC ITG (CHANNEL)		2,000.00	17.485	.45 20.00	34,949.55	
SALE 49833	3/24/10 3/29/10	63530910 423656	NATIONAL CINEMEDIA INC MERRIMAN/OTC		5,000.00	18.311	1.17 50.00	91,505.83	18,044.56
SALE 49833	3/26/10 3/31/10	63530910 423665	NATIONAL CINEMEDIA INC INSTINET (PORTAL)		1,000.00	18.115	.24 7.00	18,107.76	3,415.51
SALE 50282	3/16/10 3/19/10	65248E10 423628	NEWS CORP - CL A ELECTRONIC BROKERAGE SYSTEM		12,000.00	14.030	2.14 60.00	168,297.86	3,750.16
SALE 50282	3/17/10 3/22/10	65248E10 423632	NEWS CORP - CL A ELECTRONIC BROKERAGE SYSTEM		10,000.00	14.099	1.80 50.00	140,941.20	3,818.12
SALE 50282	3/22/10 3/25/10	65248E10 423646	NEWS CORP - CL A ELECTRONIC BROKERAGE SYSTEM		10,000.00	13.990	1.78 50.00	139,846.22	2,723.14

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SALE 3/03/10 67000610 NOVELL INC							.78		
45030 3/08/10 423494 INSTINET (PORTAL)				10,000.00	6.080	70.00		60,730.22	
24,519.96									
SALE 3/03/10 67000610 NOVELL INC							.46		
45030 3/08/10 423494 INSTINET (PORTAL)				5,882.00	6.101	41.17		35,845.63	
14,546.75									
-									
39,066.71			2 INTRA-DAY TRANSACTIONS SUBTOTAL:	15,882.00	6.088		1.24	96,575.85	
							111.17		
SALE 3/03/10 67000610 NOVELL INC							3.36		
45030 3/08/10 423494 ITG (CHANNEL)				44,118.00	5.997	441.18		264,109.05	
104,356.60									
SALE 3/04/10 67000610 NOVELL INC							.77		
45030 3/09/10 423498 MERRIMAN/OTC				10,000.00	6.051	100.00		60,407.23	24,196.96

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SALE 3/10/10 67020Y10 NUANCE COMMUNICATIONS INC							1.38		
51002 3/15/10 423616 MERRIMAN/OTC					6,438.00	16.841	64.38	108,355.95	11,931.45
SALE 3/16/10 69002720 OUTDOOR CHANNEL HOLDINGS IN							.16		
29494 3/19/10 423628 ITG (CHANNEL)					1,900.00	6.558	19.00	12,441.42	-
1,108.18									
SALE 3/17/10 69002720 OUTDOOR CHANNEL HOLDINGS IN							.01		
29494 3/22/10 423632 ITG (CHANNEL)					100.00	6.770	1.00	675.99	-
37.15									
SALE 3/22/10 69002720 OUTDOOR CHANNEL HOLDINGS IN							.17		
29494 3/25/10 423646 INSTINET (PORTAL)					2,000.00	6.639	14.00	13,262.83	-
999.91									
SALE 3/24/10 69002720 OUTDOOR CHANNEL HOLDINGS IN							.17		
29494 3/29/10 423656 MERRIMAN/OTC					2,000.00	6.647	20.00	13,273.83	-
988.91									
SALE 3/26/10 69002720 OUTDOOR CHANNEL HOLDINGS IN							.17		
29494 3/31/10 423665 INSTINET (PORTAL)					2,000.00	6.547	14.00	13,079.83	-
1,182.91									
SALE 3/12/10 69323K10 PC MALL INC							.27		
49869 3/17/10 423620 ITG (CHANNEL)					4,000.00	5.296	40.00	21,144.93	-
2,734.28									
SALE 3/15/10 69323K10 PC MALL INC							.64		
49869 3/18/10 423624 ITG (CHANNEL)					9,500.00	5.250	95.00	49,775.56	-
6,937.57									
SALE 3/16/10 69323K10 PC MALL INC							.04		
49869 3/19/10 423628 ITG (CHANNEL)					500.00	5.155	5.00	2,572.46	-
412.44									
SALE 3/16/10 69323K10 PC MALL INC							.14		
49869 3/19/10 423628 ITG (CHANNEL)					2,058.00	5.235	20.58	10,753.53	-
1,532.33									
-									
1,944.77			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		2,558.00	5.220	.18	13,325.99	-
							25.58		
SALE 3/16/10 69323K10 PC MALL INC							.65		
49869 3/19/10 423628 MERRIMAN/OTC					10,000.00	5.113	100.00	51,025.35	-8,672.68

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SALE 3/17/10 69323K10 PC MALL INC							.45		
49869 3/22/10 423632 ITG (CHANNEL)					6,645.00	5.294	66.45	35,112.39	-

4,556.95

SALE 49869 994.63	3/18/10 3/23/10	69323K10 423636	PC MALL INC ITG (CHANNEL)				.09 12.97			
				1,297.00	5.213			6,748.20	-	
SALE 49869 3,230.27	3/22/10 3/25/10	69323K10 423646	PC MALL INC ITG (CHANNEL)				.26 39.53			
				3,953.00	5.163			20,368.36	-	
SALE 49869 5,259.08	3/23/10 3/26/10	69323K10 423650	PC MALL INC ITG (CHANNEL)				.38 58.03			
				5,803.00	5.074			29,383.69	-	
SALE 49869 220.52	3/24/10 3/29/10	69323K10 423656	PC MALL INC ITG (CHANNEL)				.02 2.44			
				244.00	5.076			1,236.11	-	
SALE 49869 8,624.69	3/26/10 3/31/10	69323K10 423665	PC MALL INC INSTINET (PORTAL)				.65 70.00			
				10,000.00	5.114			51,073.35	-	
SALE 43554	3/26/10 3/31/10	71344810 423665	PEPSICO, INC. ELECTRONIC BROKERAGE SYSTEM				1.69 10.00			
				2,000.00	66.535			133,058.31	24,032.36	
SALE 38456	3/24/10 3/29/10	74346Y10 423656	PROS HOLDINGS INC. ELECTRONIC BROKERAGE SYSTEM				.25 10.00			
				2,000.00	9.679			19,346.75	712.77	
SALE 38456	3/26/10 3/31/10	74346Y10 423665	PROS HOLDINGS INC. ELECTRONIC BROKERAGE SYSTEM				.25 10.00			
				2,000.00	9.741			19,470.75	836.77	
SALE 42765 64.15	2/24/10 3/01/10	75190730 423468	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)				.01 1.00			
				100.00	1.930			191.99	-	
SALE 42765 115.96	2/25/10 3/02/10	75190730 423473	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)				.01 1.85			
				185.00	1.945			357.89	-	
SALE 42765 397.80	3/09/10 3/12/10	75190730 423612	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)				.08 20.00			
				2,000.00	2.770			5,520.52		
SALE 42765 462.20	3/12/10 3/17/10	75190730 423620	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)				.08 20.00			
				2,000.00	2.803			5,584.92		

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
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SALE 42765 796.20	3/15/10 3/18/10	75190730 423624	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		2,000.00	2.970	.08 20.00	5,918.92	
SALE 42765 813.20	3/16/10 3/19/10	75190730 423628	RAMTRON INTERNATIONAL CORP. MERRIMAN/OTC		2,000.00	2.978	.08 20.00	5,935.92	
SALE 42765 772.00	3/17/10 3/22/10	75190730 423632	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		2,000.00	2.957	.08 20.00	5,894.72	
SALE 42765 837.20	3/18/10 3/23/10	75190730 423636	RAMTRON INTERNATIONAL CORP. ITG (CHANNEL)		2,000.00	2.990	.08 20.00	5,959.92	
SALE 50203	2/25/10 3/02/10	77669610 423473	ROPER INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	54.125	1.38 10.00	108,238.62	2,628.61
SALE 50203	3/05/10 3/10/10	77669610 423502	ROPER INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM		6,000.00	56.090	4.28 30.00	336,504.52	19,674.47
SALE 40344 2,927.05	3/09/10 3/12/10	78403A10 423612	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.820	.06 25.00	4,074.94	
SALE 40344 2,377.05	3/15/10 3/18/10	78403A10 423624	SCO GROUP INC. (THE) INSTINET (PORTAL)		5,000.00	.710	.05 25.00	3,524.95	
SALE 49559 18,931.98	3/12/10 3/17/10	80090720 423620	SANMINA-SCI CORP ITG (CHANNEL)		2,000.00	17.626	.45 20.00	35,231.55	
SALE 49559 18,804.98	3/15/10 3/18/10	80090720 423624	SANMINA-SCI CORP ITG (CHANNEL)		2,000.00	17.563	.45 20.00	35,104.55	
SALE 49559	3/24/10 3/29/10	80090720 423656	SANMINA-SCI CORP MERRIMAN/OTC		2,000.00	16.975	.44 20.00	33,928.56	17,628.99
SALE 49559	3/26/10 3/31/10	80090720 423665	SANMINA-SCI CORP INSTINET (PORTAL)		2,000.00	16.768	.43 14.00	33,520.97	17,221.40

SALE	3/26/10	81211K10	SEALED AIR				.55		
50574	3/31/10	423665	ELECTRONIC BROKERAGE SYSTEM	2,000.00	21.342	10.00		42,672.45	2,261.68

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SALE 48841	3/24/10 3/29/10	82028010 423656	SHAW GROUP INC (THE) MERRIMAN/OTC		1,000.00	35.779	.46 10.00	35,768.54	5,525.98
SALE 47177	3/12/10 3/17/10	82706L10 423620	SILICON GRAPHICS INTERNATIO BLAYLOCK ROBERT VAN LLC		2,000.00	12.281	.32 20.00	24,542.48	14,847.55
SALE 47177	3/16/10 3/19/10	82706L10 423628	SILICON GRAPHICS INTERNATIO ELECTRONIC BROKERAGE SYSTEM		4,000.00	11.640	.60 20.00	46,539.40	27,149.54
SALE 47177	3/26/10 3/31/10	82706L10 423665	SILICON GRAPHICS INTERNATIO ELECTRONIC BROKERAGE SYSTEM		2,000.00	10.680	.28 10.00	21,349.72	11,654.79
SALE 50740	2/25/10 3/02/10	83056610 423473	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.350	.78 10.00	60,689.22	4,796.27
SALE 50740	2/25/10 3/02/10	83056610 423473	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM		3,000.00	29.562	1.13 15.00	88,670.77	4,831.35
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					5,000.00	29.877	1.91 25.00	149,359.99	
9,627.62									

SALE 50740	3/01/10 3/04/10	83056610 423482	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM		2,000.00	31.135	.80 10.00	62,259.20	6,366.25
SALE 50740	3/02/10 3/05/10	83056610 423487	SKECHERS USA INC CL A ELECTRONIC BROKERAGE SYSTEM		6,000.00	31.595	2.41 30.00	189,535.79	21,856.95
SALE 50846	3/12/10 3/17/10	83211010 423620	SMITH INTERNATIONAL INC ELECTRONIC BROKERAGE SYSTEM		3,000.00	43.690	1.67 15.00	131,053.33	10,651.63
SALE 48707	3/26/10 3/31/10	85453210 423665	STANLEY INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	28.300	.72 10.00	56,589.28	4,115.19
SALE 47344	3/26/10 3/31/10	86816810 423665	SUPERIOR INDUSTRIES INTL ELECTRONIC BROKERAGE SYSTEM		2,000.00	16.200	.42 10.00	32,389.58	3,783.97

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SALE 48744	3/19/10 3/24/10	87113010 423642	SYBASE INC ELECTRONIC BROKERAGE SYSTEM		4,000.00	47.336	2.41 20.00	189,322.39	33,096.21
SALE 48744	3/22/10 3/25/10	87113010 423646	SYBASE INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	47.308	3.01 25.00	236,509.99	41,227.27
SALE 48744	3/24/10 3/29/10	87113010 423656	SYBASE INC ELECTRONIC BROKERAGE SYSTEM		2,000.00	47.870	1.22 10.00	95,728.78	17,615.69
SALE 50405	3/09/10 3/12/10	87264S10 423612	TRW AUTOMOTIVE HOLDINGS COR ELECTRONIC BROKERAGE SYSTEM		1,000.00	27.335	.35 5.00	27,329.65	2,503.24
SALE 38737 259.79	3/16/10 3/19/10	87655330 423628	TASTY BAKING CO. MERRIMAN/OTC		1,000.00	6.979	.09 10.00	6,968.91	-
SALE 38737 279.20	3/24/10 3/29/10	87655330 423656	TASTY BAKING CO. MERRIMAN/OTC		1,000.00	7.518	.10 10.00	7,507.90	
SALE 38737 235.20	3/25/10 3/30/10	87655330 423660	TASTY BAKING CO. MERRIMAN/OTC		1,000.00	7.474	.10 10.00	7,463.90	
SALE 49844 2,157.69	2/24/10 3/01/10	88553510 423468	3COM CORP ITG (CHANNEL)		10,000.00	7.647	.98 100.00	76,370.02	

SALE 49844 1,852.69	2/25/10 3/02/10	88553510 423473	3COM CORP ITG (CHANNEL)		10,000.00	7.617	.97 100.00	76,065.03	
SALE 49844 1,975.70	2/26/10 3/03/10	88553510 423477	3COM CORP ITG (CHANNEL)		10,000.00	7.629	.97 100.00	76,188.03	
SALE 49844	3/02/10 3/05/10	88553510 423487	3COM CORP MERRIMAN/OTC		10,000.00	7.670	.98 100.00	76,599.02	2,386.68
SALE 45489	3/12/10 3/17/10	88731730 423620	TIME WARNER INC BLAYLOCK ROBERT VAN LLC		1,000.00	30.510	.39 10.00	30,499.71	6,186.13
SALE 45489	3/24/10 3/29/10	88731730 423656	TIME WARNER INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	31.250	.40 5.00	31,244.60	6,931.02

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

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SALE 47828	3/16/10 3/19/10	88830R10 423628	TITAN MACHINERY INC MERRIMAN/OTC		4,000.00	12.881	.66 40.00	51,483.34	3,707.61
SALE 47828	3/26/10 3/31/10	88830R10 423665	TITAN MACHINERY INC INSTINET (PORTAL)		2,000.00	12.897	.33 14.00	25,778.67	1,890.80
SALE 36147	3/04/10 3/09/10	88870610 423498	TIVO INC. MERRIMAN/OTC		4,000.00	15.482	.79 40.00	61,888.01	25,932.96
SALE 36147 34,582.05	3/05/10 3/10/10	88870610 423502	TIVO INC. ITG (CHANNEL)		4,000.00	17.645	.90 40.00	70,537.10	
SALE 36147 15,975.24	3/15/10 3/18/10	88870610 423624	TIVO INC. ITG (CHANNEL)		2,000.00	16.987	.44 20.00	33,952.76	
SALE 50642	3/02/10 3/05/10	90333E10 423487	USEC INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	5.066	.65 50.00	50,609.35	10,433.62
SALE 44273 5,183.20	3/15/10 3/18/10	91126810 423624	UNITED ONLINE INC ITG (CHANNEL)		4,000.00	7.428	.38 40.00	29,672.02	
SALE 44273	3/24/10 3/29/10	91126810 423656	UNITED ONLINE INC LABRANCHE/OTC		10,000.00	7.565	.96 100.00	75,549.04	14,327.00
SALE 44273 5,893.19	3/26/10 3/31/10	91126810 423665	UNITED ONLINE INC INSTINET (PORTAL)		4,000.00	7.603	.39 28.00	30,382.01	
SALE 44273 4,532.09	3/26/10 3/31/10	91126810 423665	UNITED ONLINE INC INSTINET (PORTAL)		3,000.00	7.640	.30 21.00	22,898.70	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					7,000.00	7.619	.69	53,280.71	
							49.00		
								10,425.28	
SALE 47396	3/16/10 3/19/10	91136310 423628	UTD RENTALS BMO CAPITAL MARKETS/EXECUTI		30,000.00	8.224	3.14 300.00	246,410.86	58,929.41

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
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SALE 50485	3/05/10 3/10/10	91390310 423502	UNIVERSAL HEALTH SERVICES-B ELECTRONIC BROKERAGE SYSTEM		11,000.00	33.002	4.62 55.00	362,961.28	32,937.98
SALE 50485	3/05/10 3/10/10	91390310 423502	UNIVERSAL HEALTH SERVICES-B WILLIAMS CAPITAL GROUP		11,000.00	33.096	4.63 110.00	363,943.57	33,920.27
SALE 50425	3/24/10 3/29/10	92241710 423656	VEECO INSTRUMENTS INC MERRIMAN/OTC		2,000.00	43.340	1.11 20.00	86,658.89	18,273.00
SALE	3/24/10	92241710	VEECO INSTRUMENTS INC				1.65		

50425	3/29/10	423656	MERRIMAN/OTC	3,000.00	43.263	30.00	129,757.35	27,178.52
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				5,000.00	43.294	2.76	216,416.24	
45,451.52						50.00		
SALE 50425	3/26/10 3/31/10	92241710 423665	VEECO INSTRUMENTS INC INSTINET (PORTAL)	1,000.00	43.721	.56 7.00	43,713.14	9,520.19
SALE 49880	3/04/10 3/09/10	92929710 423498	WMS INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	38.371	.98 10.00	76,730.02	-3,245.04
SALE 49880	3/09/10 3/12/10	92929710 423612	WMS INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM	2,000.00	39.200	1.00 10.00	78,389.00	-1,586.06
SALE 49880	3/10/10 3/15/10	92929710 423616	WMS INDUSTRIES INC ELECTRONIC BROKERAGE SYSTEM	6,000.00	39.018	2.98 30.00	234,075.02	-5,850.15
SALE 40141	3/10/10 3/15/10	93114210 423616	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM	2,000.00	53.780	1.37 10.00	107,548.63	6,303.87
SALE 40141	3/15/10 3/18/10	93114210 423624	WAL-MART STORES, INC. ELECTRONIC BROKERAGE SYSTEM	1,000.00	54.880	.70 5.00	54,874.30	4,251.92
SALE 49929	2/24/10 3/01/10	93455010 423468	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM	10,000.00	5.670	.73 50.00	56,645.27	3,132.96

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SALE 49929	2/25/10 3/02/10	93455010 423473	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	5.579	.71 50.00	55,734.29	2,221.98
SALE 49929	2/26/10 3/03/10	93455010 423477	WARNER MUSIC GROUP CORP ELECTRONIC BROKERAGE SYSTEM		10,000.00	5.703	.73 50.00	56,974.27	3,461.95
SALE 41383	3/26/10 3/31/10	94268310 423665	WATSON PHARMACEUTICALS, INC ELECTRONIC BROKERAGE SYSTEM		1,000.00	41.210	.53 5.00	41,204.47	13,961.72
SALE 51139	3/24/10 3/29/10	94733A10 423656	WEB.COM GROUP INC MERRIMAN/OTC		5,000.00	5.324	.34 50.00	26,571.66	
SALE 51139	3/26/10 3/31/10	94733A10 423665	WEB.COM GROUP INC INSTINET (PORTAL)		5,000.00	5.404	.35 35.00	26,986.15	
SALE 46540	3/10/10 3/15/10	94974610 423616	WELLS FARGO & CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	29.620	.76 10.00	59,229.24	8,548.71
SALE 46540	3/11/10 3/16/10	94974610 423620	WELLS FARGO & CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	29.460	.75 10.00	58,909.25	8,228.72
SALE 46540	3/12/10 3/17/10	94974610 423620	WELLS FARGO & CO ICAP CORPORATES LLC		10,000.00	29.755	3.78 100.00	297,447.22	44,044.56
SALE 46540	3/16/10 3/19/10	94974610 423628	WELLS FARGO & CO ELECTRONIC BROKERAGE SYSTEM		2,000.00	30.070	.77 10.00	60,129.23	9,448.70
SALE 46540	3/17/10 3/22/10	94974610 423632	WELLS FARGO & CO ELECTRONIC BROKERAGE SYSTEM		10,000.00	30.450	3.87 50.00	304,446.13	51,043.46
SALE 46540	3/23/10 3/26/10	94974610 423650	WELLS FARGO & CO GRISWOLD COMPANY		10,000.00	31.086	3.95 100.00	310,756.05	57,353.39
SALE 50139	3/22/10 3/25/10	98385X10 423646	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM		10,000.00	47.300	6.01 50.00	472,943.99	2,750.66
SALE 50139	3/25/10 3/30/10	98385X10 423660	XTO ENERGY INC ELECTRONIC BROKERAGE SYSTEM		5,000.00	47.100	3.00 25.00	235,472.00	375.33

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SALE	2/25/10	G3673810	FRESH DEL MONTE				.50		

48669	3/02/10	423473	ELECTRONIC BROKERAGE SYSTEM	2,000.00	19.389	10.00	38,766.50	-6,623.14
SALE	3/12/10	G3673810	FRESH DEL MONTE			4.14		
48669	3/17/10	423620	ELECTRONIC BROKERAGE SYSTEM	16,000.00	20.349	80.00	325,498.26	-37,618.89
SALE	2/25/10	H8912P10	TYCO ELECTRONICS LTD			.33		
48848	3/02/10	423473	ELECTRONIC BROKERAGE SYSTEM	1,000.00	25.806	5.00	25,800.67	2,209.91
SALE	3/12/10	H8912P10	TYCO ELECTRONICS LTD			.68		
48848	3/17/10	423620	BLAYLOCK ROBERT VAN LLC	2,000.00	26.516	20.00	53,011.52	5,830.01
SALE	3/15/10	H8912P10	TYCO ELECTRONICS LTD			.34		
48848	3/18/10	423624	ELECTRONIC BROKERAGE SYSTEM	1,000.00	26.650	5.00	26,644.66	3,053.90
SALE	3/16/10	H8912P10	TYCO ELECTRONICS LTD			1.02		
48848	3/19/10	423628	ELECTRONIC BROKERAGE SYSTEM	3,000.00	26.660	15.00	79,963.98	9,191.71
SALE	3/24/10	H8912P10	TYCO ELECTRONICS LTD			.72		
48848	3/29/10	423656	ELECTRONIC BROKERAGE SYSTEM	2,000.00	28.190	10.00	56,369.28	9,187.77
SUBTOTAL STOCK SALES:				2,074,223.00		316.42	24,784,568.96	2,005,155.20
						15,523.08		
TOTAL FUND SALES:				2,074,223.00		316.42	24,784,568.96	2,005,155.20
						15,523.08		

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

4805 STATE OF NEW JERSEY  
 DIVISION OF INVESTMENT  
 DETAIL REPORT OF SECURITIES TRANSACTIONS  
 DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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	3/04/10	53803410	LIVE NATION, INC.						
32914	3/05/10	423478	TENDERED		1,116.00	12.000		13,392.00	-
									12,280.67
SALE	2/24/10	88706M10	TIM HORTONS INC.				12.55		
35343	3/01/10	423469	BMO CAPITAL MARKETS/EXECUTI		32,502.00	30.404	325.02	987,849.99	820,916.67
SUBTOTAL STOCK SALES:					33,618.00		12.55	1,001,241.99	
							325.02		
TOTAL FUND SALES:					33,618.00		12.55	1,001,241.99	
							325.02		

END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR

5050 STATE OF NEW JERSEY  
 DIVISION OF INVESTMENT  
 DETAIL REPORT OF SECURITIES TRANSACTIONS  
 DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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	3/11/10	00279HLH	ABBAY NATIONAL YANKEE CERT	.1600		.160			
51052	3/11/10	288723	ABBAY NATIONAL	3/31/10	104,400,000.00	100.00		104,400,000.00	
PUR	3/15/10	00279HLN	ABBAY NATIONAL YANKEE CERT	.1900		.190			
51111	3/15/10	288732	ABBAY NATIONAL	4/15/10	65,600,000.00	100.00		65,600,000.00	
PUR	3/17/10	0556M42N	BNP PARIBAS YANKEE CERT DEP	.1900		.190			
51150	3/17/10	288742	BNP PARIBAS	4/08/10	28,900,000.00	100.00		28,900,000.00	
PUR	3/19/10	0556M42W	BNP PARIBAS YANKEE CERT DEP	.1900		.190			
51178	3/19/10	288753	BNP PARIBAS	4/07/10	81,000,000.00	100.00		81,000,000.00	
PUR	3/30/10	0556M43T	BNP PARIBAS YANKEE CERT DEP	.2100		.210			
51313	3/30/10	288785	BNP PARIBAS	5/03/10	110,000,000.00	100.00		110,000,000.00	
PUR	3/11/10	0556M4Z5	BNP PARIBAS YANKEE CERT DEP	.1600		.160			
51051	3/11/10	288723	BNP PARIBAS	3/29/10	110,000,000.00	100.00		110,000,000.00	

PUR 50963	3/04/10 3/04/10	0556N1C5 288699	BNP PARIBAS FINANCE INC DIS GOLDMAN SACHS & COMPANY	.1400 3/05/10	45,000,000.00	100.00	.140	44,999,825.00
PUR 50966	3/04/10 3/04/10	0556N1C5 288699	BNP PARIBAS FINANCE INC DIS JP MORGAN	.1400 3/05/10	35,000,000.00	100.00	.140	34,999,863.89
PUR 50967	3/04/10 3/04/10	0556N1C5 288699	BNP PARIBAS FINANCE INC DIS JP MORGAN	.1500 3/05/10	2,734,000.00	100.00	.150	2,733,988.61
PUR 50993	3/05/10 3/05/10	0556N1C8 288704	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1700 3/08/10	50,000,000.00	99.999	.170	49,999,291.67
PUR 50994	3/05/10 3/05/10	0556N1C8 288704	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1700 3/08/10	15,000,000.00	99.999	.170	14,999,787.50
PUR 50940	3/03/10 3/03/10	0556N1CH 288690	BNP PARIBAS FINANCE INC DIS BANK OF AMERICA SECURITIES	.1300 3/17/10	58,000,000.00	99.995	.130	57,997,067.75

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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 51151	3/17/10 3/17/10	0556N1CJ 288742	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1800 3/18/10	5,912,000.00	100.00		5,911,970.44	
PUR 51249	3/24/10 3/24/10	0556N1CR 288767	BNP PARIBAS FINANCE INC DIS JP MORGAN	.1600 3/25/10	3,389,000.00	100.00		3,388,984.94	
PUR 51261	3/25/10 3/25/10	0556N1CS 288772	BNP PARIBAS FINANCE INC DIS JP MORGAN	.1600 3/26/10	6,009,000.00	100.00		6,008,973.30	
PUR 51264	3/26/10 3/26/10	0556N1CV 288776	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1800 3/29/10	90,000,000.00	99.999		89,998,650.00	
PUR 51288	3/29/10 3/29/10	0556N1CW 288780	BNP PARIBAS FINANCE INC DIS GOLDMAN SACHS & COMPANY	.1600 3/30/10	110,100,000.00	100.00		110,099,510.72	
PUR 51311	3/30/10 3/30/10	0556N1D1 288785	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1600 4/01/10	70,000,000.00	99.999		69,999,377.78	
PUR 50924	3/01/10 3/01/10	05722MCX 288679	BAKER HUGHES INC DISC C P MESIROW FINANCIAL, INC	.1000 3/31/10	40,000,000.00	99.992		39,996,666.66	
PUR 51022	3/09/10 3/09/10	05722MD9 288714	BAKER HUGHES INC DISC C P BARCLAYS CAPITAL INC	.1400 4/09/10	35,000,000.00	99.988		34,995,780.54	
PUR 51166	3/18/10 3/18/10	05722MDG 288747	BAKER HUGHES INC DISC C P BARCLAYS CAPITAL INC	.1400 4/16/10	43,000,000.00	99.989		42,995,150.55	
PUR 50945	3/03/10 3/03/10	06366FWT 288690	BANK OF MONTREAL YANKEE C D BMO/NESBITT(BK OF MONTREAL)	.1500 4/06/10	24,000,000.00	100.00		24,000,000.00	
PUR 51038	3/10/10 3/10/10	06366FXG 288719	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.1900 4/12/10	55,000,000.00	100.00		55,000,000.00	
PUR 51149	3/17/10 3/17/10	06366FXW 288742	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.2000 4/19/10	30,000,000.00	100.00		30,000,000.00	
PUR 51322	3/31/10 3/31/10	06366FZD 288790	BANK OF MONTREAL YANKEE C D BMO/HARRIS TRUST & SAVINGS	.1800 5/05/10	41,000,000.00	100.00		41,000,000.00	

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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 50938	3/03/10 3/03/10	06416KCH 288690	BANK OF NOVA SCOTIA DISC C JP MORGAN	.1300 3/17/10	140,000,000.00	99.995		139,992,922.16	
PUR 51265	3/26/10 3/26/10	06416KCV 288776	BANK OF NOVA SCOTIA DISC C BANK OF NOVA SCOTIA	.1600 3/29/10	40,000,000.00	99.999		39,999,466.67	
PUR 51271	3/26/10 3/26/10	06416KCV 288776	BANK OF NOVA SCOTIA DISC C JP MORGAN	.1600 3/29/10	10,000,000.00	99.999		9,999,866.67	
PUR 51286	3/29/10 3/29/10	06416KCW 288780	BANK OF NOVA SCOTIA DISC C BARCLAYS CAPITAL INC	.1600 3/30/10	44,900,000.00	100.00		44,899,800.46	
PUR 51301	3/29/10 3/29/10	06416KCW 288780	BANK OF NOVA SCOTIA DISC C BARCLAYS CAPITAL INC	.1600 3/30/10	35,000,000.00	100.00		34,999,844.46	

PUR 51076	3/12/10	06416KDE 288728	BANK OF NOVA SCOTIA DISC C JP MORGAN	.1600 4/14/10	43,000,000.00	.160 99.985		42,993,693.32
PUR 51174	3/18/10	06416P5P 288747	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.1900 4/30/10	100,000,000.00	.190 100.00		100,000,000.00
PUR 51179	3/19/10	06416P5R 288753	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.1700 4/09/10	19,000,000.00	.170 100.00		19,000,000.00
PUR 51204	3/22/10	06416P5S 288758	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.1900 5/05/10	38,000,000.00	.190 100.00		38,000,000.00
PUR 50921	3/01/10	06538ARK 288679	BK OF TOKYO MITSUBISHI UFJ BANK OF TOKYO MITSUBUSHI	.1900 3/31/10	40,000,000.00	.190 100.00		40,000,000.00
PUR 51019	3/09/10	06538ARY 288714	BK OF TOKYO MITSUBISHI UFJ BANK OF TOKYO MITSUBUSHI	.2000 4/07/10	65,000,000.00	.200 100.00		65,000,000.00
PUR 51157	3/18/10	06538ASQ 288747	BK OF TOKYO MITSUBISHI UFJ BANK OF TOKYO MITSUBUSHI	.2000 4/23/10	25,000,000.00	.200 100.00		25,000,000.00
PUR 51321	3/31/10	06538ATU 288790	BK OF TOKYO MITSUBISHI UFJ BANK OF TOKYO MITSUBUSHI	.1800 4/08/10	40,000,000.00	.180 100.00		40,000,000.00

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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 51169	3/18/10	13606XVP 288747	CANADIAN IMPERIAL BK OF COM CANADIAN IMPERIAL BANK	.1700 4/19/10	50,000,000.00	.170 100.00		50,000,000.00	
PUR 51260	3/25/10	13607FCS 288772	CANADIAN IMPERIAL HOLD DISC CIBC Oppenheimer	.1300 3/26/10	20,000,000.00	.130 100.00		19,999,927.78	
PUR 51104	3/15/10	16677E4K 288732	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.1400 3/29/10	30,000,000.00	.140 100.00		30,000,000.00	
PUR 51144	3/17/10	16677E4P 288742	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.1300 4/08/10	60,000,000.00	.130 100.00		60,000,000.00	
PUR 51237	3/24/10	16677E5A 288767	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.1600 4/19/10	50,000,000.00	.160 100.00		50,000,000.00	
PUR 51236	3/24/10	16677E5B 288767	CHEVRON FUNDING CORP IBN CHEVRON USA INC	.1600 4/20/10	50,000,000.00	.160 100.00		50,000,000.00	
PUR 50926	3/01/10	19416FCN 288679	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0900 3/22/10	9,856,000.00	.090 99.995		9,855,482.56	
PUR 50925	3/01/10	19416FCP 288679	COLGATE PALMOLIVE CO DISC C CITIGROUP/CITIBANK DOMESTIC	.0900 3/23/10	45,000,000.00	.090 99.995		44,997,525.00	
PUR 51047	3/11/10	19416FCW 288723	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.1100 3/30/10	34,000,000.00	.110 99.994		33,998,026.10	
PUR 51048	3/11/10	19416FCX 288723	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.1100 3/31/10	52,600,000.00	.110 99.994		52,596,785.55	
PUR 51026	3/09/10	20259XYX 288714	COMMERZE BANK YANKEE CERT D BGC FINANCIAL	.1900 4/08/10	40,000,000.00	.190 100.00		40,000,000.00	
PUR 51134	3/16/10	20259XZB 288737	COMMERZBANK AG YANKEE CERT BGC FINANCIAL	.2100 4/15/10	60,000,000.00	.210 100.00		60,000,000.00	
PUR 51147	3/17/10	20259XZC 288742	COMMERZBANK AG YANKEE CERT BGC FINANCIAL	.2100 4/19/10	20,000,000.00	.210 100.00		20,000,000.00	

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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 50932	3/02/10	2082M3C3 288685	CONOCO PHILLIPS DISC C P JP MORGAN	.1100 3/03/10	8,726,000.00	.110 100.00		8,725,973.33	
PUR 50948	3/03/10	22532CC4 288690	CREDIT AGRICOLE NA INC DISC CREDIT AGRICOLE INDOSUEZ	.1600 3/04/10	7,893,000.00	.160 100.00		7,892,964.92	
PUR	3/05/10	22532CC8	CREDIT AGRICOLE NA INC DISC	.1800		.180			

50971	3/05/10	288704	CREDIT AGRICOLE INDOSUEZ	3/08/10	25,000,000.00	99.999		24,999,625.00
PUR	3/03/10	22532CCF	CREDIT AGRICOLE NA INC DISC	.1400		.140		
50946	3/03/10	288690	CREDIT AGRICOLE INDOSUEZ	3/15/10	37,000,000.00	99.995		36,998,273.33
PUR	3/03/10	22532CCG	CREDIT AGRICOLE NA INC DISC	.1400		.140		
50947	3/03/10	288690	CREDIT AGRICOLE INDOSUEZ	3/16/10	12,000,000.00	99.995		11,999,393.33
PUR	3/01/10	22536FT9	CREDIT INDUSTRIAL COMM NY Y	.2000		.200		
50922	3/01/10	288679	CREDIT INDUSTRIAL&COMMERCIA	3/31/10	60,000,000.00	100.00		60,000,000.00
PUR	3/09/10	22536FZ9	CREDIT INDUSTRIAL COMM NY Y	.2000		.200		
51020	3/09/10	288714	CREDIT INDUSTRIAL&COMMERCIA	4/06/10	40,000,000.00	100.00		40,000,000.00
PUR	3/15/10	2363F7CX	DANSKE CORP DISC C P	.1900		.190		
51105	3/15/10	288732	CITIGROUP/CITIBANK DOMESTIC	3/31/10	40,000,000.00	99.992		39,996,622.24
PUR	3/23/10	2363F7D6	DANSKE CORP DISC C P	.1700		.170		
51216	3/23/10	288762	BARCLAYS CAPITAL INC	4/06/10	16,945,000.00	99.993		16,943,879.75
PUR	3/31/10	2363F7D6	DANSKE CORP DISC C P	.1500		.150		
51325	3/31/10	288790	JP MORGAN CHASE	4/06/10	4,674,000.00	99.998		4,673,883.15
PUR	3/22/10	2363F7DS	DANSKE CORP DISC C P	.2000		.200		
51205	3/22/10	288758	BGC FINANCIAL	4/26/10	25,000,000.00	99.981		24,995,138.89
PUR	3/22/10	2363F7DT	DANSKE CORP DISC C P	.1900		.190		
51208	3/22/10	288758	MESIROW FINANCIAL, INC	4/27/10	25,000,000.00	99.981		24,995,250.00
PUR	3/03/10	24422DD5	JOHN DEERE CREDIT INC DISC	.1200		.120		
50944	3/03/10	288690	TOUSSAINT CAPITAL	4/05/10	23,000,000.00	99.989		22,997,470.00

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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	3/15/10	2546R3CV	WALT DISNEY CO DISC C P	.1800		.180			
51116	3/15/10	288732	WILLIAMS CAPITAL GROUP	3/29/10	5,921,000.00	99.993		5,920,585.53	
PUR	3/11/10	34108BCW	FLORIDA POWER & LIGHT CORP	.2300		.230			
51046	3/11/10	288723	CITIGROUP GBL MKT(FMLY SALO	3/30/10	39,000,000.00	99.988		38,995,265.83	
PUR	3/03/10	34108BCX	FLORIDA POWER & LIGHT CORP	.2300		.230			
50939	3/03/10	288690	CITIGROUP/CITIBANK DOMESTIC	3/31/10	23,000,000.00	99.982		22,995,885.55	
PUR	3/16/10	3696E203	GENERAL ELECTRIC CO IBN	.1600		.160			
51125	3/16/10	288737	GENERAL ELECTRIC COMPANY	3/22/10	60,000,000.00	100.00		60,000,000.00	
PUR	3/15/10	3696E2P9	GENERAL ELECTRIC CO IBN	.1600		.160			
51112	3/15/10	288732	GENERAL ELECTRIC COMPANY	3/24/10	134,950,000.00	100.00		134,950,000.00	
PUR	3/30/10	42823KDT	HEWLETT PACKARD CO DISC C P	.1600		.160			
51314	3/30/10	288785	CITIGROUP GBL MKT(FMLY SALO	4/27/10	25,000,000.00	99.988		24,996,888.90	
PUR	3/30/10	42823KDU	HEWLETT PACKARD CO DISC C P	.1700		.170			
51315	3/30/10	288785	CITIGROUP GBL MKT(FMLY SALO	4/28/10	8,734,000.00	99.986		8,732,803.93	
PUR	3/10/10	46115KBW	INTESA SAN PAOLO YANKEE C D	.1850		.185			
51039	3/10/10	288719	BGC FINANCIAL	4/13/10	50,000,000.00	100.00		50,000,000.00	
PUR	3/10/10	46115KBX	INTESA SAN PAOLO YANKEE C D	.1850		.185			
51041	3/10/10	288719	BGC FINANCIAL	4/16/10	50,000,000.00	100.00		50,000,000.00	
PUR	3/05/10	4611K1C8	INTESA FUNDING LLC DISC C P	.1500		.150			
50995	3/05/10	288704	INTESA FUNDING LLC	3/08/10	10,898,000.00	99.999		10,897,863.78	
PUR	3/08/10	4611K1C9	INTESA FUNDING LLC DISC C P	.1600		.160			
51009	3/08/10	288708	INTESA FUNDING LLC	3/09/10	7,005,000.00	100.00		7,004,968.87	
PUR	3/10/10	4611K1CB	INTESA FUNDING LLC DISC C P	.1200		.120			
51042	3/10/10	288719	CREDIT SUISSE SEC (USA) LLC	3/11/10	17,353,000.00	100.00		17,352,942.16	
PUR	3/17/10	4611K1CJ	INTESA FUNDING LLC DISC C P	.1700		.170			
51142	3/17/10	288742	INTESA FUNDING LLC	3/18/10	70,000,000.00	100.00		69,999,669.45	

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PUR 51209	3/22/10 3/22/10	4611K1CP 288758	INTESA FUNDING LLC DISC C P SAN PAOLO IMI	.1800 3/23/10	20,491,000.00	100.00	.180	20,490,897.55
PUR 51050	3/11/10 3/11/10	4611K1CW 288723	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1600 3/30/10	45,000,000.00	99.992	.160	44,996,200.00
PUR 51299	3/29/10 3/29/10	4611K1CW 288780	INTESA FUNDING LLC DISC C P MORGAN STANLEY	.1700 3/30/10	70,000,000.00	100.00	.170	69,999,669.46
PUR 51305	3/30/10 3/30/10	4611K1D1 287785	INTESA FUNDING LLC DISC C P JP MORGAN	.1600 4/01/10	45,000,000.00	99.999	.160	44,999,600.00
PUR 51024	3/09/10 3/09/10	4611K1D7 288714	INTESA FUNDING LLC DISC C P INTESA FUNDING LLC	.1800 4/07/10	45,000,000.00	99.986	.180	44,993,475.00
PUR 51173	3/18/10 3/18/10	4662J1CR 288747	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.1600 3/25/10	52,000,000.00	99.997	.160	51,998,382.22
PUR 51219	3/24/10 3/24/10	4662J1DP 288767	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.1700 4/23/10	88,000,000.00	99.986	.170	87,987,533.30
PUR 51275	3/26/10 3/26/10	4662J1DT 288776	JP MORGAN CHASE CO DISC C P JP MORGAN CHASE	.1700 4/27/10	35,000,000.00	99.985	.170	34,994,711.12
PUR 51247	3/24/10 3/24/10	4823T0NZ 288767	KBC BANK NV NY YANKEE C D BGC FINANCIAL	.2000 4/30/10	120,000,000.00	100.00	.200	120,000,000.00
PUR 51148	3/17/10 3/17/10	58934BDK 288742	MERCK & CO. DISC C P MESIROW FINANCIAL, INC	.1400 4/19/10	31,100,000.00	99.987	.140	31,096,008.83
PUR 51107	3/15/10 3/15/10	58934BDS 288732	MERCK & CO. DISC C P MESIROW FINANCIAL, INC	.1400 4/26/10	75,000,000.00	99.984	.140	74,987,750.01
PUR 51083	3/12/10 3/12/10	63253KD5 288728	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.1700 4/05/10	10,512,000.00	99.989	.170	10,510,808.64
PUR 51056	3/11/10 3/11/10	63253LGL 288723	NATIONAL AUSTRALIA FUNDING NATIONAL AUSTRALIA CAPITAL	.1300 3/12/10	21,537,000.00	100.00	.130	21,537,000.00

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PUR 51276	3/26/10 3/26/10	63253LGM 288776	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.1200 3/29/10	4,308,000.00	100.00		4,308,000.00	
PUR 51318	3/31/10 3/31/10	63253LGN 288790	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.0300 4/01/10	299,000,000.00	100.00		299,000,000.00	
PUR 51206	3/22/10 3/22/10	63306VG6 288758	NATIONAL BANK OF CANADA YAN TRADITION AISEL SECURITIES	.1500 4/30/10	130,000,000.00	100.00		130,000,000.00	
PUR 51115	3/15/10 3/15/10	65556QE3 288732	NORDEA BK FINLAND NY YANKEE BGC FINANCIAL	.1800 4/19/10	125,000,000.00	100.00		125,000,000.00	
PUR 51323	3/31/10 3/31/10	65556QG6 288790	NORDEA BK FINLAND NY YANKEE BGC FINANCIAL	.1900 5/04/10	125,000,000.00	100.00		125,000,000.00	
PUR 51272	3/26/10 3/26/10	68323KDW 288776	ONTARIO PROVINCE DISC C P CANADIAN IMPERIAL BANK	.1700 4/30/10	40,000,000.00	99.983		39,993,388.89	
PUR 50923	3/01/10 3/01/10	7426M5D5 288679	PRIVATE EXPORT FDG CORP DIS JP MORGAN	.1100 4/05/10	50,000,000.00	99.989		49,994,652.80	
PUR 51025	3/09/10 3/09/10	7426M5DC 288714	PRIVATE EXPORT FDG CORP DIS WILLIAMS CAPITAL GROUP	.1300 4/12/10	35,000,000.00	99.988		34,995,702.78	
PUR 51031	3/09/10 3/09/10	7426M5DC 288714	PRIVATE EXPORT FDG CORP DIS WILLIAMS CAPITAL GROUP	.1300 4/12/10	30,000,000.00	99.988		29,996,316.67	
PUR 51109	3/15/10 3/15/10	74271UD5 288732	PROCTER & GAMBLE CO DISC C JP MORGAN	.1600 4/05/10	49,450,000.00	99.991		49,445,384.68	
PUR 51049	3/11/10 3/11/10	74800KDW 288723	QUEBEC PROVINCE DISC C P CIBC Oppenheimer	.1500 4/30/10	90,000,000.00	99.979		89,981,250.00	
PUR 51113	3/15/10 3/15/10	74977JFK 288732	RABOBANK NEDERLAND YANKEE C RABOBANK NEDERLAND	.2000 3/29/10	50,000,000.00	100.00		50,000,000.00	
PUR 51114	3/15/10 3/15/10	74977JKL 288732	RABOBANK NEDERLAND YANKEE C RABOBANK NEDERLAND	.2000 3/30/10	40,000,000.00	100.00		40,000,000.00	

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PUR 51040	3/10/10 3/10/10	78009JZU 288719	ROYAL BANK OF CANADA YANKEE ROYAL BANK OF CANADA	.1400 4/14/10	50,000,000.00	.140 100.00		50,000,000.00	
PUR 51037	3/10/10 3/10/10	78009JZW 288719	ROYAL BANK OF CANADA YANKEE ROYAL BANK OF CANADA	.1400 4/09/10	60,000,000.00	.140 100.00		60,000,000.00	
PUR 50962	3/04/10 3/04/10	83365SC5 288699	SOCIETE GENERALE NA DISC C SOCIETE GENERALE INTERNATIO	.1700 3/05/10	50,000,000.00	.170 100.00		49,999,763.89	
PUR 50931	3/02/10 3/02/10	83365SC8 288685	SOCIETE GENERALE NA DISC C SOCIETE GENERALE INTERNATIO	.1500 3/08/10	50,000,000.00	.150 99.998		49,998,750.00	
PUR 50970	3/05/10 3/05/10	83365SC8 288704	SOCIETE GENERALE NA DISC C BARCLAYS CAPITAL INC	.1800 3/08/10	50,000,000.00	.180 99.999		49,999,250.00	
PUR 51248	3/24/10 3/24/10	83365SCB 288767	SOCIETE GENERALE NA INC DIS JP MORGAN	.1800 3/25/10	53,000,000.00	.180 100.00		52,999,735.00	
PUR 51055	3/11/10 3/11/10	83365SCC 288723	SOCIETE GENERALE NA DISC C JP MORGAN	.1600 3/12/10	20,000,000.00	.160 100.00		19,999,911.12	
PUR 51006	3/08/10 3/08/10	83365SCF 288708	SOCIETE GENERALE NA DISC C BARCLAYS CAPITAL INC	.1700 3/15/10	50,000,000.00	.170 99.997		49,998,347.20	
PUR 51138	3/17/10 3/17/10	83365SCJ 288742	SOCIETE GENERALE NA INC DIS JP MORGAN	.1900 3/18/10	70,000,000.00	.190 99.999		69,999,630.54	
PUR 51176	3/18/10 3/18/10	83365SCK 288747	SOCIETE GENERALE NA INC DIS JP MORGAN	.1900 3/19/10	6,802,000.00	.190 99.999		6,801,964.10	
PUR 51180	3/19/10 3/19/10	83365SCN 288753	SOCIETE GENERALE NA INC DIS JP MORGAN	.1900 3/22/10	50,000,000.00	.190 99.998		49,999,208.35	
PUR 51181	3/19/10 3/19/10	83365SCN 288753	SOCIETE GENERALE NA INC DIS JP MORGAN	.1800 3/22/10	5,475,000.00	.180 99.999		5,474,917.88	
PUR 51135	3/16/10 3/16/10	83365SCP 288737	SOCIETE GENERALE NA INC DIS SOCIETE GENERALE INTERNATIO	.1900 3/23/10	35,000,000.00	.190 99.996		34,998,706.94	

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PUR 51238	3/24/10 3/24/10	83365SCR 288767	SOCIETE GENERALE NA INC DIS JP MORGAN	.1800 3/25/10	17,000,000.00	.180 100.00		16,999,915.00	
PUR 51266	3/26/10 3/26/10	83365SCV 288776	SOCIETE GENERALE NA INC DIS BARCLAYS CAPITAL INC	.1700 3/29/10	70,000,000.00	.170 99.999		69,999,008.31	
PUR 51287	3/29/10 3/29/10	83365SCW 288780	SOCIETE GENERALE NA INC DIS BARCLAYS CAPITAL INC	.1800 3/30/10	70,000,000.00	.180 100.00		69,999,650.00	
PUR 51312	3/30/10 3/30/10	83365SCX 288785	SOCIETE GENERALE NA INC DIS BARCLAYS CAPITAL INC	.1800 3/31/10	15,000,000.00	.180 100.00		14,999,925.00	
PUR 51304	3/30/10 3/30/10	83365SCX 288785	SOCIETE GENERALE NA INC DIS JP MORGAN	.1700 3/31/10	55,000,000.00	.170 100.00		54,999,740.29	
PUR 51146	3/17/10 3/17/10	8336W02C 288742	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1900 4/06/10	80,000,000.00	.190 100.00		80,000,000.00	
PUR 51214	3/23/10 3/23/10	8336W02Q 288762	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1900 4/08/10	50,000,000.00	.190 100.00		50,000,000.00	
PUR 51106	3/15/10 3/15/10	8336W0U6 288732	SOCIETE GENERALE YANKEE C D SOCIETE GENERALE INTERNATIO	.1800 3/30/10	50,000,000.00	.180 100.00		50,000,000.00	
PUR 51072	3/12/10 3/12/10	86959BAN 288728	SVENSKA HANDELSBANKEN YANKE SVENSKAHANDELSBANKEN	.1600 4/05/10	35,000,000.00	.160 100.00		35,000,000.00	
PUR 51207	3/22/10 3/22/10	86959BBA 288758	SVENSKA HANDELSBANKEN YANKE SVENSKAHANDELSBANKEN	.1800 4/27/10	72,000,000.00	.180 100.00		72,000,000.00	
PUR 51274	3/26/10 3/26/10	86959BBF 288776	SVENSKA HANDELSBANKEN YANKE SVENSKAHANDELSBANKEN	.1800 5/03/10	70,000,000.00	.180 100.00		70,000,000.00	
PUR 51164	3/18/10 3/18/10	90467BDK 288747	UNICREDITO DELAWARE INC DIS MESIROW FINANCIAL, INC	.2000 4/19/10	40,000,000.00	.200 99.982		39,992,888.88	
PUR 51213	3/23/10 3/23/10	90467BDS 288762	UNICREDITO DELAWARE INC DIS CREDIT SUISSE SEC (USA) LLC	.2200 4/26/10	60,000,000.00	.220 99.979		59,987,533.32	

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PUR 51300	3/29/10 3/29/10	90477ECW 288780	UNILEVER CAPITAL CORP DISC JP MORGAN	.1500 3/30/10	15,000,000.00	100.00		14,999,937.50	
PUR 51302	3/29/10 3/29/10	912795U8 288780	U.S. TREASURY BILLS BARCLAYS CAPITAL INC	.1950 8/26/10	21,391,000.00	99.919		21,373,619.81	
PUR 51008	3/08/10 3/08/10	912795UN 288708	U.S. TREASURY BILLS NOMURA SECURITIES INT'L INC	.1345 4/22/10	30,000,000.00	99.983		29,994,956.25	
PUR 51023	3/09/10 3/09/10	912795UN 288714	U.S. TREASURY BILLS NOMURA SECURITIES INT'L (DO	.1355 4/22/10	200,000,000.00	99.983		199,966,877.76	
PUR 51110	3/15/10 3/15/10	912795UP 288732	U.S. TREASURY BILLS JP MORGAN	.1255 4/29/10	200,000,000.00	99.984		199,968,625.00	
PUR 51175	3/18/10 3/18/10	912795UU 288747	U.S. TREASURY BILLS HSBC (DOMESTIC)	.1495 6/17/10	90,000,000.00	99.962		89,965,988.75	
PUR 51326	3/31/10 3/31/10	912795V2 288790	U.S. TREASURY BILLS GOLDMAN SACHS & COMPANY	.1695 8/05/10	5,003,000.00	99.940		5,000,008.41	
PUR 51324	3/31/10 3/31/10	912795V2 288790	U.S. TREASURY BILLS NOMURA SECURITIES INT'L INC	.1595 8/05/10	35,000,000.00	99.944		34,980,306.18	
PUR 51145	3/17/10 3/17/10	93114FCS 288742	WAL-MART STORES INC DISC C CREDIT SUISSE SEC (USA) LLC	.1300 3/26/10	50,000,000.00	99.997		49,998,375.00	
SUBTOTAL FIXED PURCHASES:					6854568000.00			6854227850.45	
TOTAL FUND PURCHASES:					6854568000.00			6854227850.45	

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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 05963	2/25/10 3/02/10	00176510 423470	AMR CORP. LABRANCHE/SOFT		720,000.00	8.851	36,000.00	6,408,864.00	
PUR 05963	3/15/10 3/18/10	00176510 423621	AMR CORP. ICAP/SOFT		35,000.00	9.668	1,750.00	340,119.50	
PUR 05963	3/15/10 3/18/10	00176510 423621	AMR CORP. INSTINET/SOFT-FACTSET		450,000.00	9.755	22,500.00	4,412,025.00	
PUR 17215	3/01/10 3/04/10	01165910 423479	ALASKA AIR GROUP, INC. SANDGRAIN SECURITIES		150,000.00	37.091	1,500.00	5,565,090.00	
PUR 17215	3/10/10 3/15/10	01165910 423613	ALASKA AIR GROUP, INC. MERIDIAN EQUITY PARTNERS		65,000.00	39.955	650.00	2,597,731.50	
PUR 17215	3/12/10 3/17/10	01165910 423617	ALASKA AIR GROUP, INC. LABRANCHE/SOFT		63,000.00	40.446	3,150.00	2,551,254.30	
PUR 17215	3/15/10 3/18/10	01165910 423621	ALASKA AIR GROUP, INC. LABRANCHE/SOFT		67,000.00	40.619	3,350.00	2,724,829.70	
PUR 45496	3/26/10 3/31/10	02385010 423662	AMERICAN APPAREL INC WILLIAMS CAPITAL GROUP		50,000.00	3.192	500.00	160,110.00	
PUR 40887	3/01/10 3/04/10	03042010 423479	AMERICAN WATER WORKS CO INC CABRERA		150,000.00	21.377	1,500.00	3,208,020.00	
PUR 40887	3/02/10 3/05/10	03042010 423484	AMERICAN WATER WORKS CO INC MERIDIAN EQUITY PARTNERS		100,000.00	20.822	1,000.00	2,083,240.00	
PUR 47025	2/25/10 3/02/10	06985P10 423470	BASIC ENERGY BMO CAPITAL MARKETS/EXECUTI		50,000.00	9.609	500.00	480,970.00	
PUR 47025	2/26/10 3/03/10	06985P10 423474	BASIC ENERGY BMO CAPITAL MARKETS/EXECUTI		50,000.00	9.776	500.00	489,310.00	

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PUR 46468	3/03/10 3/08/10	08930210 423491	BIG LOTS INC WILLIAMS CAPITAL GROUP		10,000.00	35.000	100.00	350,100.00	
PUR 50904	2/25/10 3/02/10	11162130 423470	BROCADE COMMUNICATIONS SY ITG (CHANNEL)		9,200.00	5.675	92.00	52,302.00	
PUR 50904	2/25/10 3/02/10	11162130 423470	BROCADE COMMUNICATIONS SY MERRIMAN/OTC		90,800.00	5.674	908.00	516,089.04	
PUR 47056	3/08/10 3/11/10	12640810 423503	CSX CORP CASTLE OAK SECURITIES		75,000.00	49.018	750.00	3,677,107.50	
PUR 47056	3/08/10 3/11/10	12640810 423503	CSX CORP JACKSON SECS		100,000.00	49.008	1,000.00	4,901,760.00	
PUR 50958	3/03/10 3/08/10	13134730 423491	CALPINE CORP BARCLAYS CAPITAL (DOMESTIC)		25,000.00	11.000		275,000.00	
PUR 49976	3/19/10 3/24/10	16890510 423639	CHILDREN S PLAC LABRANCHE/OTC		20,000.00	43.369	200.00	867,586.00	
PUR 46820	2/24/10 3/01/10	18683K10 423465	CLIFFS NATURAL RESOURCES PACIFIC AMERICAN SECURITIES		100,000.00	53.752	1,000.00	5,376,180.00	
PUR 46820	2/25/10 3/02/10	18683K10 423470	CLIFFS NATURAL RESOURCES CASTLE OAK SECURITIES		25,000.00	54.699	250.00	1,367,722.50	
PUR 46820	2/25/10 3/02/10	18683K10 423470	CLIFFS NATURAL RESOURCES JACKSON SECS		25,000.00	54.145	250.00	1,353,865.00	
PUR 46820	2/25/10 3/02/10	18683K10 423470	CLIFFS NATURAL RESOURCES MURIEL SEIBERT & CO		50,000.00	54.475	500.00	2,724,270.00	
PUR 46820	2/25/10 3/02/10	18683K10 423470	CLIFFS NATURAL RESOURCES SANDGRAIN SECURITIES		35,000.00	54.857	350.00	1,920,327.50	
PUR 46820	2/25/10 3/02/10	18683K10 423470	CLIFFS NATURAL RESOURCES STURDIVANT/EXECUTION		30,000.00	54.621	300.00	1,638,939.00	

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 46820	2/26/10 3/03/10	18683K10 423474	CLIFFS NATURAL RESOURCES CASTLE OAK SECURITIES		25,000.00	55.123	250.00	1,378,327.50	
PUR 46820	2/26/10 3/03/10	18683K10 423474	CLIFFS NATURAL RESOURCES SANDGRAIN SECURITIES		40,000.00	55.196	400.00	2,208,240.00	
PUR 46820	2/26/10 3/03/10	18683K10 423474	CLIFFS NATURAL RESOURCES STURDIVANT/EXECUTION		20,000.00	55.225	200.00	1,104,706.00	
PUR 23444	3/03/10 3/08/10	20825C10 423491	CONOCOPHILLIPS PRINCETON SECURITIES GROUP		125,000.00	49.709	1,250.00	6,214,925.00	
PUR 48840	3/15/10 3/18/10	20854P10 423621	CONSOL ENERGY INC ELECTRONIC BROKERAGE SYSTEM		100,000.00	49.415	500.00	4,942,040.00	
PUR 48840	3/15/10 3/18/10	20854P10 423621	CONSOL ENERGY INC WILLIAMS CAPITAL GROUP		80,000.00	48.917	800.00	3,914,160.00	
PUR 48840	3/16/10 3/19/10	20854P10 423625	CONSOL ENERGY INC BMO CAPITAL MARKETS/EXECUTI		95,000.00	48.625	950.00	4,620,363.00	
PUR 48840	3/25/10 3/30/10	20854P10 423657	CONSOL ENERGY INC MERIDIAN EQUITY PARTNERS		75,000.00	44.752	750.00	3,357,135.00	
PUR 48840	3/26/10 3/31/10	20854P10 423662	CONSOL ENERGY INC JACKSON SECS		50,000.00	42.309	500.00	2,115,965.00	
PUR 26243	3/24/10 3/29/10	34341210 423653	FLUOR CORP BLAYLOCK ROBERT VAN LLC		40,000.00	46.798	400.00	1,872,300.00	
PUR 26243	3/24/10 3/29/10	34341210 423653	FLUOR CORP WILLIAMS CAPITAL GROUP		100,000.00	46.844	1,000.00	4,685,420.00	

PUR 26243	3/25/10 3/30/10	34341210 423657	FLUOR CORP BLAYLOCK ROBERT VAN LLC		60,000.00	47.162	600.00	2,830,296.00	
PUR 06123	3/26/10 3/31/10	37291710 423662	GENZYME CORP INSTINET (PORTAL)		235,000.00	52.787	1,645.00	12,406,566.50	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 37850	3/25/10 3/30/10	38255010 423657	GOODYEAR TIRE & RUBBER CO ICAP CORPORATES LLC		100,000.00	13.342	1,000.00	1,335,180.00	
PUR 41661	3/15/10 3/18/10	42217K10 423621	HEALTH CARE REIT INC. GRISWOLD COMPANY		100,000.00	44.749	1,000.00	4,475,900.00	
PUR 46430	2/25/10 3/02/10	42330P10 423470	HELIX TECHNLY PACIFIC AMERICAN SECURITIES		80,000.00	10.807	800.00	865,344.00	
PUR 46430	2/26/10 3/03/10	42330P10 423474	HELIX TECHNLY PACIFIC AMERICAN SECURITIES		70,000.00	11.250	700.00	788,172.00	
PUR 18074	3/01/10 3/04/10	42345210 423479	HELMERICH & PAYNE, INC. TOUSSAINT CAPITAL		100,000.00	40.258	1,000.00	4,026,760.00	
PUR 18074	3/08/10 3/11/10	42345210 423503	HELMERICH & PAYNE, INC. ICAP CORPORATES LLC		125,000.00	39.578	1,250.00	4,948,450.00	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR BARCLAYS CAPITAL (DOMESTIC)		2,858.00	4.250		12,146.50	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR CITADEL SECURITIES		2,857.00	4.250		12,142.25	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR FRIEDMAN BILLINGS RAMSEY		2,857.00	4.250		12,142.25	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR JMP SECURITIES		2,857.00	4.250		12,142.25	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR KEEFE BRUYETTE & WOODS INC.		2,857.00	4.250		12,142.25	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR MERRILL LYNCH (RESEARCH)		40,000.00	4.250		170,000.00	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR OPPENHEIMER & CO., INC		2,857.00	4.250		12,142.25	

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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 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR RAYMOND JAMES & ASSOCIATES,		17,500.00	4.250		74,375.00	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR ROBERT W. BAIRD & CO INC		5,000.00	4.250		21,250.00	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR STIFEL NICOLAUS		2,857.00	4.250		12,142.25	
PUR 50440	3/19/10 3/24/10	42782510 423637	HERSHA HOSPITALITY TR UBS WARBURG LLC		17,500.00	4.250		74,375.00	
PUR 50614	3/17/10 3/22/10	48007410 423629	JONES APPAREL GRISWOLD COMPANY		100,000.00	18.831	1,000.00	1,884,070.00	
PUR 42797	3/02/10 3/08/10	50240310 423490	LTX-CREDENCE CORP BARCLAYS CAPITAL (DOMESTIC)		151,250.00	2.850		431,062.50	
PUR 42797	3/02/10 3/08/10	50240310 423490	LTX-CREDENCE CORP CRAIG-HALLUM CAPITAL GRP LL		22,000.00	2.850		62,700.00	
PUR 42797	3/02/10 3/08/10	50240310 423490	LTX-CREDENCE CORP NEEDHAM & CO.		68,750.00	2.850		195,937.50	
PUR 42797	3/02/10 3/08/10	50240310 423490	LTX-CREDENCE CORP STIFEL NICOLAUS		33,000.00	2.850		94,050.00	

PUR 50679	2/25/10 3/02/10	51280710 423470	LAM RESEARCH ITG (CHANNEL)	300.00	33.095	3.00	9,931.50
PUR 50679	2/25/10 3/02/10	51280710 423470	LAM RESEARCH LABRANCHE/OTC	49,700.00	33.210	497.00	1,651,019.09
PUR 50679	2/26/10 3/03/10	51280710 423474	LAM RESEARCH MERRIMAN/OTC	50,000.00	33.661	500.00	1,683,565.00
PUR 50679	3/18/10 3/23/10	51280710 423633	LAM RESEARCH MERRIMAN/OTC	50,000.00	33.752	500.00	1,688,080.00

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PUR 50698	2/25/10 3/02/10	51783410 423470	LAS VEGAS SANDS CORP BLAYLOCK ROBERT VAN LLC		5,000.00	15.800	50.00	79,048.00	
PUR 43962	3/02/10 3/05/10	51794210 423483	LASALLE HOTEL PROPERTIES DEUTSCHE BANK AG (DOMESTIC)		3,750.00	18.500		69,375.00	
PUR 43962	3/02/10 3/05/10	51794210 423483	LASALLE HOTEL PROPERTIES RAYMOND JAMES & ASSOCIATES,		11,250.00	18.500		208,125.00	
PUR 50988	3/26/10 3/31/10	52904310 423661	LEXINGTON REALTY TRUST WELLS FARGO SECURITIES		50,000.00	6.600		330,000.00	
PUR 50999	3/05/10 3/10/10	56418H10 423499	MANPOWER INC WILLIAMS CAPITAL GROUP		20,000.00	55.561	200.00	1,111,412.00	
PUR 51297	3/26/10 3/31/10	61748W10 423662	MORGANS HOTEL GROUP CO INSTINET (PORTAL)		5,694.00	5.673	39.86	32,340.21	
PUR 51297	3/26/10 3/31/10	61748W10 423662	MORGANS HOTEL GROUP CO ITG (CHANNEL)		44,306.00	5.685	443.06	252,304.95	
PUR 47646	3/18/10 3/23/10	65566410 423633	NORDSTROM INC BMO CAPITAL MARKETS/EXECUTI		40,000.00	39.966	400.00	1,599,052.00	
PUR 44991	3/04/10 3/09/10	65584410 423495	NORFOLK SOUTHERN CORP. JACKSON SECS		100,000.00	52.432	1,000.00	5,244,170.00	
PUR 44991	3/04/10 3/09/10	65584410 423495	NORFOLK SOUTHERN CORP. STURDIVANT/EXECUTION		100,000.00	52.418	1,000.00	5,242,840.00	
PUR 44991	3/08/10 3/11/10	65584410 423503	NORFOLK SOUTHERN CORP. CABRERA		100,000.00	52.840	1,000.00	5,284,970.00	
PUR 38304	3/18/10 3/23/10	70816010 423633	J.C. PENNEY CO INC ICAP CORPORATES LLC		50,000.00	31.154	500.00	1,558,175.00	
PUR 14410	3/11/10 3/16/10	71708110 423617	PFIZER INC ICAP CORPORATES LLC		200,000.00	17.217	2,000.00	3,445,480.00	

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PUR 14410	3/11/10 3/16/10	71708110 423617	PFIZER INC MERIDIAN EQUITY PARTNERS		265,000.00	17.206	2,650.00	4,562,160.50	
PUR 14410	3/19/10 3/24/10	71708110 423639	PFIZER INC MERIDIAN EQUITY PARTNERS		290,000.00	16.950	2,900.00	4,918,342.00	
PUR 14410	3/19/10 3/24/10	71708110 423639	PFIZER INC PRINCETON SECURITIES GROUP		300,000.00	16.953	3,000.00	5,088,990.00	
PUR 19115	3/17/10 3/22/10	71859210 423629	PHILLIPS-VAN HEUSEN BMO CAPITAL MARKETS/EXECUTI		5,000.00	53.503	50.00	267,566.50	
PUR 51097	3/12/10 3/17/10	76122Q10 423617	RESOURCES CONNECTION INC ITG (CHANNEL)		10,000.00	17.486	100.00	174,961.00	
PUR 51097	3/15/10 3/18/10	76122Q10 423621	RESOURCES CONNECTION INC ITG (CHANNEL)		15,000.00	17.630	150.00	264,604.50	
PUR	3/15/10	76122Q10	RESOURCES CONNECTION INC						

51097	3/18/10	423621	MERRIMAN/OTC	10,000.00	16.991	100.00	170,010.00
PUR	3/16/10	76122Q10	RESOURCES CONNECTION INC				
51097	3/19/10	423625	ITG (CHANNEL)	50,000.00	17.000	500.00	850,480.00
PUR	3/17/10	76122Q10	RESOURCES CONNECTION INC				
51097	3/22/10	423629	INSTINET (PORTAL)	6,459.00	16.955	45.21	109,559.49
PUR	3/18/10	76122Q10	RESOURCES CONNECTION INC				
51097	3/23/10	423633	ITG (CHANNEL)	30,000.00	17.566	300.00	527,280.00
PUR	3/09/10	86837X10	SUPERIOR WELL SERVICES INC				
38349	3/12/10	423609	ITG (CHANNEL)	15,000.00	16.518	150.00	247,921.50
PUR	3/09/10	86837X10	SUPERIOR WELL SERVICES INC				
38349	3/12/10	423609	LABRANCHE/OTC	10,000.00	16.501	100.00	165,105.00
PUR	3/09/10	86837X10	SUPERIOR WELL SERVICES INC				
38349	3/12/10	423609	MERRIMAN/OTC	25,000.00	17.522	250.00	438,305.00

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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	3/10/10	86837X10	SUPERIOR WELL SERVICES INC						
38349	3/15/10	423613	ITG (CHANNEL)		25,000.00	15.938	250.00	398,692.50	
PUR	3/25/10	86837X10	SUPERIOR WELL SERVICES INC						
38349	3/30/10	423657	INSTINET (PORTAL)		10,000.00	14.175	70.00	141,820.00	
PUR	3/25/10	86837X10	SUPERIOR WELL SERVICES INC						
38349	3/30/10	423657	ITG (CHANNEL)		20,000.00	14.557	200.00	291,346.00	
PUR	3/25/10	86837X10	SUPERIOR WELL SERVICES INC						
38349	3/30/10	423657	MERRIMAN/OTC		20,000.00	14.593	200.00	292,050.00	
PUR	3/26/10	86837X10	SUPERIOR WELL SERVICES INC						
38349	3/31/10	423662	LABRANCHE/OTC		50,000.00	13.341	500.00	667,565.00	
PUR	3/22/10	88654710	TIFFANY & CO.						
8986	3/25/10	423643	WILLIAMS CAPITAL GROUP		10,000.00	46.173	100.00	461,826.00	
PUR	3/03/10	90268110	UGI CORP						
50959	3/08/10	423491	WILLIAMS CAPITAL GROUP		50,000.00	24.964	500.00	1,248,680.00	
PUR	3/08/10	91704710	URBAN OUTFITTER						
50693	3/11/10	423503	ITG (CHANNEL)		35,000.00	35.189	350.00	1,231,954.50	
PUR	3/16/10	91704710	URBAN OUTFITTER						
50693	3/19/10	423625	LABRANCHE/OTC		25,000.00	36.291	250.00	907,512.50	
PUR	2/26/10	92220710	VARIAN SEMICONDUCTOR EQUIP						
32229	3/03/10	423474	LABRANCHE/OTC		50,000.00	29.900	500.00	1,495,495.00	
PUR	3/05/10	93114210	WAL-MART STORES, INC.						
15929	3/10/10	423499	BMO CAPITAL MARKETS/EXECUTI		10,000.00	54.062	100.00	540,724.00	
SUBTOTAL STOCK PURCHASES:					6,856,459.00		116,043.13	182,178,721.28	
TOTAL FUND PURCHASES:					6,856,459.00		116,043.13	182,178,721.28	

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SALES OF STOCK AND OTHER EQUITIES									
SALE	3/04/10	00154710	AK STEEL HOLDING CORP.				30.43		
14758	3/09/10	423496	CABRERA		100,000.00	23.953	1,000.00	2,394,309.57	509,455.17
SALE	3/04/10	00154710	AK STEEL HOLDING CORP.				15.25		
14758	3/09/10	423496	MURIEL SEIBERT & CO		50,000.00	24.013	500.00	1,200,149.75	257,722.55
SALE	3/04/10	00154710	AK STEEL HOLDING CORP.				30.45		
14758	3/09/10	423496	PACIFIC AMERICAN SECURITIES		100,000.00	23.969	1,000.00	2,395,899.55	511,045.15

SALE 45415	3/19/10 3/24/10	00484M10 423640	ACORDA THERAPEUTICS INC LABRANCHE/OTC		55,000.00	35.066	24.49 550.00	1,928,055.51	819,426.42
SALE 37173	3/04/10 3/09/10	00724F10 423496	ADOBE SYSTEMS INC. LABRANCHE/SOFT		200,000.00	34.710	88.16 10,000.00	6,931,991.84	-1,478,626.34
SALE 22413	3/04/10 3/09/10	01880210 423496	ALLIANT ENERGY CORP. BLAYLOCK ROBERT VAN LLC		60,000.00	32.289	24.61 600.00	1,936,739.39	122,542.00
SALE 10934	3/08/10 3/11/10	02991220 423504	AMERICAN TOWER CORP. CL A PACIFIC AMERICAN SECURITIES		100,000.00	43.208	54.88 1,000.00	4,319,785.12	2,137,824.59
SALE 20695	3/11/10 3/16/10	03073E10 423618	AMERISOURCEBERGEN CORP. MERIDIAN EQUITY PARTNERS		140,000.00	27.896	49.60 1,400.00	3,903,962.40	1,750,255.23
SALE 04092	3/05/10 3/10/10	03209510 423500	AMPHENOL CORP. BLAYLOCK ROBERT VAN LLC		30,000.00	43.685	16.65 300.00	1,310,242.35	1,108,120.45
SALE 15593	3/05/10 3/10/10	03265410 423500	ANALOG DEVICES, INC. PRINCETON SECURITIES GROUP		100,000.00	29.485	37.45 1,000.00	2,947,482.55	1,279,350.51
SALE 15593	3/10/10 3/15/10	03265410 423614	ANALOG DEVICES, INC. WILLIAMS CAPITAL GROUP		50,000.00	30.089	19.11 500.00	1,503,910.89	669,844.87
SALE 14525	3/04/10 3/09/10	03662Q10 423496	ANSYS, INC. MERRIMAN/OTC		78,869.00	44.123	44.20 788.69	3,479,119.77	2,891,192.50

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SALE 50984	3/11/10 3/16/10	03734710 423618	ANWORTH MORTGAGE ASSET CP ICAP CORPORATES LLC		125,000.00	6.778	10.76 1,250.00	845,964.24	-
SALE 08785	3/05/10 3/10/10	03783310 423500	APPLE INC ITG (CHANNEL)		20,000.00	218.83	55.59 200.00	4,376,498.41	3,418,725.52
SALE 08785	3/10/10 3/15/10	03783310 423614	APPLE INC LABRANCHE/OTC		100,000.00	224.45	285.05 1,000.00	22,443,904.95	17,655,040.52
SALE 26790	3/04/10 3/09/10	03836W10 423496	AQUA AMERICA INC WILLIAMS CAPITAL GROUP		50,000.00	16.736	10.63 500.00	836,309.37	277,014.18
SALE 31174	3/04/10 3/09/10	04420910 423496	ASHLAND INC. JACKSON SECS		68,900.00	50.039	43.79 689.00	3,446,954.31	917,410.93
SALE 31174	3/10/10 3/15/10	04420910 423614	ASHLAND INC. BLAYLOCK ROBERT VAN LLC		50,000.00	51.302	32.58 500.00	2,564,582.42	728,919.59
SALE 1122	3/04/10 3/09/10	05276910 423496	AUTODESK INC. MERRIMAN/OTC		50,000.00	28.379	18.03 500.00	1,418,441.97	-2,124.75
SALE 00342	3/10/10 3/15/10	05430310 423614	AVON PRODUCTS, INC. GRISWOLD COMPANY		160,000.00	31.186	63.37 1,600.00	4,988,032.63	1,437,618.34
SALE 20570	3/05/10 3/10/10	05548210 423500	BJ SERVICES CO. MURIEL SEIBERT & CO		100,000.00	22.907	29.10 1,000.00	2,289,640.90	214,253.06
SALE 20570	3/05/10 3/10/10	05548210 423500	BJ SERVICES CO. SANDGRAIN SECURITIES		100,000.00	22.868	29.05 1,000.00	2,285,760.95	210,373.11
SALE 24138	3/05/10 3/10/10	05548J10 423500	BJ'S WHOLESALE CLUB, INC. BLAYLOCK ROBERT VAN LLC		35,000.00	34.315	15.26 350.00	1,200,652.74	390,714.88
SALE 14400	3/10/10 3/15/10	05722410 423614	BAKER HUGHES INC PRINCETON SECURITIES GROUP		50,000.00	49.965	31.73 500.00	2,497,733.27	1,030,723.48
SALE 8982	3/12/10 3/17/10	05849810 423618	BALL CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	54.436	13.83 200.00	1,088,514.17	689,598.45

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SALE 21839	3/11/10 3/16/10	06738310 423618	BARD (C.R.), INC. WILLIAMS CAPITAL GROUP		25,000.00	82.433	26.18 250.00	2,060,551.32	1,098,993.31

SALE 34287	3/04/10 3/09/10	09193550 423496	BLACKBOARD, INC. MERRIMAN/OTC				26.03 500.00			
				50,000.00	40.978			2,048,373.97	673,445.93	
SALE 41673	3/12/10 3/17/10	10536820 423618	BRANDYWINE REALTY TRUST GRISWOLD COMPANY				7.45 500.00			
				50,000.00	11.728			585,882.55	-106,432.35	
SALE 25378	3/19/10 3/24/10	11679410 423640	BRUKER BIOSCIENCES CORP MERRIMAN/OTC				33.74 2,000.00			
				200,000.00	13.283			2,654,626.26	-1,311,066.90	
SALE 19876	3/26/10 3/31/10	12561W10 423663	CLECO CORP. SANDGRAIN SECURITIES				8.30 250.00			
				25,000.00	26.122			652,786.70	58,541.23	
SALE 48172	3/10/10 3/15/10	12709710 423614	CABOT OIL & GAS BMO CAPITAL MARKETS/EXECUTI				23.73 450.00			
				45,000.00	41.507			1,867,332.27	317,775.44	
SALE 8035	3/04/10 3/09/10	12738710 423496	CADENCE DESIGN SYSTEMS, INC LABRANCHE/OTC				7.79 1,000.00			
				100,000.00	6.136			612,602.21	-1,045,979.76	
SALE 34072	3/10/10 3/15/10	13342B10 423614	CAMERON INTERNATIONAL CORP. BMO CAPITAL MARKETS/EXECUTI				25.06 450.00			
				45,000.00	43.838			1,972,225.94	1,376,209.56	
SALE 41904	3/04/10 3/09/10	13442910 423496	CAMPBELL SOUP CO. BLAYLOCK ROBERT VAN LLC				40.91 950.00			
				95,000.00	33.906			3,220,088.59	12,045.75	
SALE 41904	3/04/10 3/09/10	13442910 423496	CAMPBELL SOUP CO. BMO CAPITAL MARKETS/EXECUTI				43.06 1,000.00			
				100,000.00	33.902			3,389,186.94	12,299.74	
SALE 41904	3/04/10 3/09/10	13442910 423496	CAMPBELL SOUP CO. WILLIAMS CAPITAL GROUP				43.04 1,000.00			
				100,000.00	33.885			3,387,496.96	10,609.76	
SALE 50976	3/26/10 3/31/10	14028810 423663	CAPLEASE INC BLAYLOCK ROBERT VAN LLC				6.51 1,000.00			
				100,000.00	5.125			511,443.49	-270,727.46	
SALE 50976	3/26/10 3/31/10	14028810 423663	CAPLEASE INC PRINCETON SECURITIES GROUP				6.13 1,000.00			
				100,000.00	4.824			481,363.87	-300,807.08	

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SALE 27551	3/11/10 3/16/10	14149Y10 423618	CARDINAL HEALTH, INC. GRISWOLD COMPANY				50.77 1,150.00			
				115,000.00	34.759			3,996,130.23	-1,002,047.30	
SALE 37143	3/05/10 3/10/10	14965A10 423500	CAVIUM NETWORKS INC. LABRANCHE/OTC				7.78 250.00			
				25,000.00	24.511			612,512.22	137,876.48	
SALE 35597	3/12/10 3/17/10	15087010 423618	CELANESE CORPORATION SERIES ELECTRONIC BROKERAGE SYSTEM				16.61 200.00			
				40,000.00	32.692			1,307,475.39	423,645.49	
SALE 19811	3/11/10 3/16/10	15102010 423618	CELGENE CORP. ITG (CHANNEL)				50.33 650.00			
				65,000.00	60.966			3,962,115.67	1,280,424.24	
SALE 19811	3/19/10 3/24/10	15102010 423640	CELGENE CORP. LABRANCHE/OTC				61.35 750.00			
				75,000.00	64.405			4,829,586.15	1,735,326.81	
SALE 19577	3/19/10 3/24/10	15670810 423640	CEPHALON INC MERRIMAN/OTC				23.02 250.00			
				25,000.00	72.500			1,812,226.98	440,477.77	
SALE 23879	3/19/10 3/24/10	15678210 423640	CERNER CORP. LABRANCHE/OTC				33.14 300.00			
				30,000.00	86.983			2,609,150.86	2,144,552.22	
SALE 16440 181,460.99	2/25/10 3/02/10	17275510 423471	CIRRUS LOGIC INC. ITG (CHANNEL)				3.58 400.00			
				40,000.00	7.046			281,448.42	-	
SALE 14693	3/05/10 3/10/10	17275R10 423500	CISCO SYSTEMS INC ITG (CHANNEL)				39.68 1,250.00			
				125,000.00	24.993			3,122,835.32	1,998,623.93	
SALE 14693	3/10/10 3/15/10	17275R10 423614	CISCO SYSTEMS INC MERRIMAN/OTC				65.80 2,000.00			
				200,000.00	25.903			5,178,594.20	3,379,855.97	
SALE 48460	3/09/10 3/12/10	17296710 423610	CITIGROUP INC. BLAYLOCK ROBERT VAN LLC				2.40 500.00			
				50,000.00	3.770			187,997.60	25,479.01	
SALE 48460 52,458.02	3/09/10 3/12/10	17296710 423610	CITIGROUP INC. CABRERA				4.81 1,000.00			
				100,000.00	3.785			377,495.19		
SALE 48460 24,979.02	3/09/10 3/12/10	17296710 423610	CITIGROUP INC. JACKSON SECS				2.39 500.00			
				50,000.00	3.760			187,497.61		

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SALE 48460	3/09/10 3/12/10	17296710 423610	CITIGROUP INC. MURIEL SEIBERT & CO		100,000.00	3.771	4.79 1,000.00	376,085.21	51,048.04
SALE 48460	3/09/10 3/12/10	17296710 423610	CITIGROUP INC. PACIFIC AMERICAN SECURITIES		100,000.00	3.810	4.84 1,000.00	379,995.16	54,957.99
SALE 48460	3/09/10 3/12/10	17296710 423610	CITIGROUP INC. SANDGRAIN SECURITIES		100,000.00	3.773	4.80 1,000.00	376,245.20	51,208.03
SALE 48460	3/10/10 3/15/10	17296710 423614	CITIGROUP INC. CABRERA		100,000.00	3.995	5.08 1,000.00	398,494.92	
								73,457.75	
SALE 48460	3/10/10 3/15/10	17296710 423614	CITIGROUP INC. CASTLE OAK SECURITIES		100,000.00	4.021	5.11 1,000.00	401,124.89	76,087.72
SALE 48460	3/10/10 3/15/10	17296710 423614	CITIGROUP INC. JACKSON SECS		50,000.00	3.991	2.54 500.00	199,047.46	
								36,528.87	
SALE 48460	3/10/10 3/15/10	17296710 423614	CITIGROUP INC. PACIFIC AMERICAN SECURITIES		100,000.00	4.053	5.15 1,000.00	404,244.85	79,207.68
SALE 48460	3/10/10 3/15/10	17296710 423614	CITIGROUP INC. SANDGRAIN SECURITIES		100,000.00	4.018	5.11 1,000.00	400,744.89	75,707.72
SALE 48460	3/10/10 3/15/10	17296710 423614	CITIGROUP INC. STURDIVANT/EXECUTION		50,000.00	3.990	2.54 500.00	198,997.46	36,478.87
SALE 48460	3/11/10 3/16/10	17296710 423618	CITIGROUP INC. ELECTRONIC BROKERAGE SYSTEM		500,000.00	4.113	26.12 2,500.00	2,053,973.88	428,788.02
SALE 30888	3/04/10 3/09/10	17737610 423496	CITRIX SYSTEMS INC. LABRANCHE/OTC		100,000.00	43.901	55.75 1,000.00	4,388,994.25	1,341,594.08
SALE 46820	3/04/10 3/09/10	18683K10 423496	CLIFFS NATURAL RESOURCES MERIDIAN EQUITY PARTNERS		100,000.00	57.008	72.40 1,000.00	5,699,677.60	2,071,680.24
SALE 46820	3/10/10 3/15/10	18683K10 423614	CLIFFS NATURAL RESOURCES GRISWOLD COMPANY		100,000.00	59.592	75.69 1,000.00	5,958,114.31	2,330,116.95

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SALE 23899	3/10/10 3/15/10	20030N20 423614	COMCAST CORP. "A SPL" MERRIMAN/OTC		200,000.00	16.768	42.60 2,000.00	3,351,577.40	-45,219.73
SALE 48840	3/01/10 3/04/10	20854P10 423480	CONSOL ENERGY INC CASTLE OAK SECURITIES		75,000.00	51.835	49.38 750.00	3,886,855.62	184,050.60
SALE 48840	3/04/10 3/09/10	20854P10 423496	CONSOL ENERGY INC PRINCETON SECURITIES GROUP		95,000.00	52.807	63.72 950.00	5,015,689.28	325,469.59
SALE 07848	3/04/10 3/09/10	20911510 423496	CONSOLIDATED EDISON, INC. MERIDIAN EQUITY PARTNERS		90,000.00	43.371	49.58 900.00	3,902,458.42	490,477.34
SALE 07848	3/15/10 3/18/10	20911510 423622	CONSOLIDATED EDISON, INC. BMO CAPITAL MARKETS/EXECUTI		45,000.00	43.913	25.10 450.00	1,975,627.90	269,637.36
SALE 20024	3/12/10 3/17/10	22025Y40 423618	CORRECTIONS CORP OF AMERICA GRISWOLD COMPANY		25,000.00	20.835	6.62 250.00	520,628.38	261,550.69
SALE 20024	3/18/10 3/23/10	22025Y40 423634	CORRECTIONS CORP OF AMERICA BMO CAPITAL MARKETS/EXECUTI		25,000.00	20.424	6.49 250.00	510,353.51	251,275.82
SALE 14344	3/05/10 3/10/10	22160K10 423500	COSTCO WHOLESALE CORP. ITG (CHANNEL)		19,000.00	60.866	14.69 190.00	1,156,255.01	589,958.01
SALE 26670	3/08/10 3/11/10	22822710 423504	CROWN CASTLE INTERNATIONAL MURIEL SEIBERT & CO		100,000.00	38.888	49.39 1,000.00	3,887,790.61	1,518,789.06
SALE 26670	3/08/10 3/11/10	22822710 423504	CROWN CASTLE INTERNATIONAL SANDGRAIN SECURITIES		100,000.00	38.557	48.97 1,000.00	3,854,651.03	1,485,649.48
SALE 26670	3/08/10 3/11/10	22822710 423504	CROWN CASTLE INTERNATIONAL STURDIVANT/EXECUTION		50,000.00	38.753	24.61 500.00	1,937,105.39	752,604.62
SALE 24449	3/04/10 3/09/10	22836810 423496	CROWN HOLDINGS, INC. MURIEL SEIBERT & CO		80,000.00	26.841	27.28 800.00	2,146,476.72	1,607,689.91
SALE 24449	3/10/10 3/15/10	22836810 423614	CROWN HOLDINGS, INC. WILLIAMS CAPITAL GROUP		70,000.00	27.227	24.21 700.00	1,905,193.79	1,433,755.33

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SALE 24449	3/12/10 3/17/10	22836810 423618	CROWN HOLDINGS, INC. ELECTRONIC BROKERAGE SYSTEM		20,000.00	27.368	6.95 100.00	547,243.05	412,546.35
SALE 02381	3/04/10 3/09/10	23282010 423496	CYTEC INDUSTRIES INC. STURDIVANT/EXECUTION		100,000.00	45.153	57.35 1,000.00	4,514,252.65	1,141,587.71
SALE 11348	3/04/10 3/09/10	23333110 423496	DTE ENERGY CO. ICAP CORPORATES LLC		45,000.00	44.516	25.45 450.00	2,002,758.05	157,445.93
SALE 46316	2/25/10 3/02/10	24736170 423471	DELTA AIR LINES INC DEL LABRANCHE/SOFT		500,000.00	12.619	80.13 25,000.00	6,284,519.87	3,008,727.37
SALE 46316	3/04/10 3/09/10	24736170 423496	DELTA AIR LINES INC DEL BLAYLOCK ROBERT VAN LLC		125,000.00	12.695	20.16 1,250.00	1,585,592.34	766,644.21
SALE 46316	3/04/10 3/09/10	24736170 423496	DELTA AIR LINES INC DEL BMO CAPITAL MARKETS/EXECUTI		125,000.00	12.704	20.17 1,250.00	1,586,717.33	767,769.21
SALE 17051	3/19/10 3/24/10	24903010 423640	DENTSPLY INTERNATIONAL INC. MERRIMAN/OTC		57,000.00	34.070	24.67 570.00	1,941,378.23	507,153.38
SALE 17051	3/22/10 3/25/10	24903010 423644	DENTSPLY INTERNATIONAL INC. MERRIMAN/OTC		28,000.00	34.323	12.21 280.00	960,757.39	256,225.89
SALE 40322	3/10/10 3/15/10	25339310 423614	DICKS SPORTING GOODS INC. PRINCETON SECURITIES GROUP		100,000.00	25.932	32.94 1,000.00	2,592,197.06	231,993.48
SALE 49806	3/10/10 3/15/10	25470M10 423614	DISH NETWORKS MERRIMAN/OTC		100,000.00	21.501	27.31 1,000.00	2,149,072.69	71,805.69
SALE 48222	3/04/10 3/09/10	26054310 423496	DOW CHEMICAL CASTLE OAK SECURITIES		110,000.00	29.556	41.30 1,100.00	3,250,051.70	631,761.94
SALE 48222	3/04/10 3/09/10	26054310 423496	DOW CHEMICAL SANDGRAIN SECURITIES		110,000.00	29.518	41.24 1,100.00	3,245,882.76	627,593.00
SALE 14404	3/12/10 3/17/10	26353410 423618	DU PONT (E. I.) DE NEMOURS ELECTRONIC BROKERAGE SYSTEM		24,702.00	35.491	11.13 123.51	876,576.39	-69,090.38

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SALE 33796	3/05/10 3/10/10	26441C10 423500	DUKE ENERGY CORP. STURDIVANT/EXECUTION		100,000.00	16.359	20.78 1,000.00	1,634,879.22	368,338.29
SALE 33796	3/10/10 3/15/10	26441C10 423614	DUKE ENERGY CORP. ICAP CORPORATES LLC		120,000.00	16.442	25.06 1,200.00	1,971,754.94	451,905.82
SALE 33796	3/15/10 3/18/10	26441C10 423622	DUKE ENERGY CORP. GRISWOLD COMPANY		90,000.00	16.348	18.69 900.00	1,470,383.31	330,496.47
SALE 19629	3/04/10 3/09/10	26875P10 423496	EOG RESOURCES, INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	95.724	24.32 200.00	1,914,259.68	1,243,022.28
SALE 26872	3/04/10 3/09/10	26969P10 423496	EAGLE MATERIALS INC. BLAYLOCK ROBERT VAN LLC		60,000.00	24.081	18.35 600.00	1,444,229.65	-272,692.57
SALE 26872	3/12/10 3/17/10	26969P10 423618	EAGLE MATERIALS INC. MERIDIAN EQUITY PARTNERS		50,000.00	25.638	16.29 500.00	1,281,378.71	-149,389.81
SALE 05416	3/15/10 3/18/10	28102010 423622	EDISON INTERNATIONAL INC. BMO CAPITAL MARKETS/EXECUTI		60,000.00	33.808	25.77 600.00	2,027,866.23	706,967.54
SALE 40313	3/19/10 3/24/10	28238P10 423640	EHEALTH INC LABRANCHE/OTC		21,894.00	18.306	5.08 218.94	400,578.49	-75,857.84
SALE 40313	3/22/10 3/25/10	28238P10 423644	EHEALTH INC LABRANCHE/OTC		28,106.00	18.104	6.44 281.06	508,543.52	-103,072.42
SALE 40387	3/10/10 3/15/10	29266R10 423614	ENERGIZER HOLDINGS INC. BMO CAPITAL MARKETS/EXECUTI		85,000.00	59.051	63.75 850.00	5,018,429.75	-464,840.57
SALE 15200	3/04/10 3/09/10	30231G10 423496	EXXON MOBIL CORP. JACKSON SECS		75,000.00	65.190	62.10 750.00	4,888,467.90	3,032,181.54
SALE 15200	3/08/10 3/11/10	30231G10 423504	EXXON MOBIL CORP. MERIDIAN EQUITY PARTNERS		75,000.00	66.548	63.39 750.00	4,990,279.11	3,133,992.75

SALE 15200	3/09/10 3/12/10	30231G10 423610	EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP	15,000.00	66.750	12.72 150.00	1,001,081.28	629,824.01
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D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S  
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SALE 15200	3/10/10 3/15/10	30231G10 423614	EXXON MOBIL CORP. PRINCETON SECURITIES GROUP		75,000.00	67.210	64.02 750.00	5,039,950.98	3,183,664.62
SALE 15200	3/25/10 3/30/10	30231G10 423658	EXXON MOBIL CORP. PRINCETON SECURITIES GROUP		65,000.00	66.698	55.06 650.00	4,334,645.44	2,725,863.93
SALE 43274	3/04/10 3/09/10	30241L10 423496	FEI COMPANY ITG (CHANNEL)		24,300.00	22.693	7.01 243.00	551,189.89	21,351.50
SALE 43274	3/05/10 3/10/10	30241L10 423500	FEI COMPANY INSTINET (PORTAL)		50,000.00	22.805	14.49 350.00	1,139,865.51	49,663.06
SALE 43274	3/05/10 3/10/10	30241L10 423500	FEI COMPANY ITG (CHANNEL)		38,974.00	22.798	11.29 389.74	888,136.02	38,345.02
SALE 43274	3/08/10 3/11/10	30241L10 423504	FEI COMPANY ITG (CHANNEL)		26,326.00	22.952	7.68 263.26	603,966.04	29,952.65
SALE 43274	3/08/10 3/11/10	30241L10 423504	FEI COMPANY LIQUIDNET		10,400.00	22.970	3.04 208.00	238,676.96	11,914.85
SALE 43274	3/18/10 3/23/10	30241L10 423634	FEI COMPANY MERRIMAN/OTC		39,000.00	22.255	11.03 390.00	867,540.07	17,182.16
SALE 43274	3/19/10 3/24/10	30241L10 423640	FEI COMPANY MERRIMAN/OTC		6,654.00	22.029	1.87 66.54	146,515.88	1,431.74
SALE 43274	3/22/10 3/25/10	30241L10 423644	FEI COMPANY MERRIMAN/OTC		4,346.00	21.903	1.21 43.46	95,144.46	384.06
SALE 21639	3/04/10 3/09/10	30249U10 423496	FMC TECHNOLOGIES INC BLAYLOCK ROBERT VAN LLC		30,000.00	60.201	22.94 300.00	1,805,698.06	1,591,699.25
SALE 01472	3/04/10 3/09/10	30257110 423496	FPL GROUP INC GRISWOLD COMPANY		40,000.00	47.124	23.94 400.00	1,884,548.06	774,877.85
SALE 01472	3/10/10 3/15/10	30257110 423614	FPL GROUP INC WILLIAMS CAPITAL GROUP		85,000.00	46.954	50.69 850.00	3,990,206.31	1,632,157.11

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SALE 44219	3/11/10 3/16/10	30303Q10 423618	FACET BIOTECH CORP. ITG (CHANNEL)		49,000.00	27.013	16.81 490.00	1,323,105.69	-486,128.18
SALE 43155	3/05/10 3/10/10	30700010 423500	FAMILY DOLLAR STORES, INC. WILLIAMS CAPITAL GROUP		15,000.00	35.383	6.75 150.00	530,594.25	166,115.43
SALE 11347	3/04/10 3/09/10	33793210 423496	FIRSTENERGY CORP. GRISWOLD COMPANY		100,000.00	38.801	49.28 1,000.00	3,879,030.72	137,050.89
SALE 11347	3/10/10 3/15/10	33793210 423614	FIRSTENERGY CORP. GRISWOLD COMPANY		100,000.00	39.535	50.21 1,000.00	3,952,459.79	210,479.97
SALE 11646 287,845.40	3/09/10 3/10/10	35351510 423478	FRANKLIN ELECTRONIC PUBLISH TENDERED		80,000.00	2.500		200,000.00	-
SALE 22768	3/04/10 3/09/10	36238G10 423496	GSI COMMERCE INC. MERRIMAN/OTC		100,000.00	26.228	33.31 1,000.00	2,621,726.69	1,487,228.38
SALE 46208	3/05/10 3/10/10	36467W10 423500	GAMESTOP CORP BLAYLOCK ROBERT VAN LLC		25,000.00	17.859	5.68 250.00	446,224.32	-211,366.18
SALE 41748	3/04/10 3/09/10	36955010 423496	GENERAL DYNAMICS CORP. ICAP CORPORATES LLC		150,000.00	72.387	137.90 1,500.00	10,856,472.10	-1,284,857.90
SALE 18438	3/04/10 3/09/10	37033410 423496	GENERAL MILLS, INC. WILLIAMS CAPITAL GROUP		140,000.00	72.047	128.10 1,400.00	10,084,981.90	4,851,321.43

SALE 43170	3/19/10 3/24/10	37555810 423640	GILEAD SCIENCES, INC. MERRIMAN/OTC				51.74 850.00			
				85,000.00	47.927			4,072,867.76	86,019.26	
SALE 49900	3/04/10 3/09/10	37731610 423496	GLATFELTER BMO CAPITAL MARKETS/EXECUTI				17.02 1,000.00			
				100,000.00	13.398			1,338,752.98	32,240.00	
SALE 49900	3/10/10 3/15/10	37731610 423614	GLATFELTER ICAP CORPORATES LLC				9.34 500.00			
				50,000.00	14.704			734,690.66	81,434.17	
SALE 49900	3/11/10 3/16/10	37731610 423618	GLATFELTER ICAP CORPORATES LLC				9.29 500.00			
				50,000.00	14.619			730,415.71	77,159.22	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 49900	3/12/10 3/17/10	37731610 423618	GLATFELTER BMO CAPITAL MARKETS/EXECUTI				9.21 500.00		
				50,000.00	14.493			724,120.79	70,864.30
SALE 33648	3/04/10 3/09/10	38259P50 423496	GOOGLE INC MERRIMAN/OTC				210.59 300.00		
				30,000.00	552.71			16,580,978.41	4,116,327.34
SALE 39660	3/15/10 3/18/10	38487110 423622	GRAMERCY CAPITAL CORP. BMO CAPITAL MARKETS/EXECUTI				.85 250.00		
				25,000.00	2.650			66,004.15	-477,537.11
SALE 39660	3/16/10 3/19/10	38487110 423626	GRAMERCY CAPITAL CORP. BMO CAPITAL MARKETS/EXECUTI				.35 100.00		
				10,000.00	2.740			27,299.65	-190,116.86
SALE 39660	3/19/10 3/24/10	38487110 423640	GRAMERCY CAPITAL CORP. BMO CAPITAL MARKETS/EXECUTI				1.20 350.00		
				35,000.00	2.698			94,075.30	-666,882.47
SALE 01331	3/03/10 3/08/10	40621610 423492	HALLIBURTON CO. GRISWOLD COMPANY				22.36 550.00		
				55,000.00	32.010			1,759,961.14	518,280.44
SALE 01331	3/03/10 3/08/10	40621610 423492	HALLIBURTON CO. MERIDIAN EQUITY PARTNERS				27.23 669.00		
				66,900.00	32.047			2,143,228.00	632,892.74
SALE 01331	3/05/10 3/10/10	40621610 423500	HALLIBURTON CO. GRISWOLD COMPANY				18.31 450.00		
				45,000.00	32.034			1,441,057.19	425,136.61
SALE 01331	3/05/10 3/10/10	40621610 423500	HALLIBURTON CO. MERIDIAN EQUITY PARTNERS				7.36 181.00		
				18,100.00	32.000			579,011.64	170,385.81
SALE 03684	3/10/10 3/15/10	41805610 423614	HASBRO, INC. ICAP CORPORATES LLC				47.86 1,000.00		
				100,000.00	37.680			3,766,972.14	1,594,027.10
SALE 20950	3/11/10 3/16/10	42222G10 423618	HEALTH NET, INC. BMO CAPITAL MARKETS/EXECUTI				25.27 800.00		
				80,000.00	24.863			1,988,230.73	270,326.94
SALE 18453	3/04/10 3/09/10	42307410 423496	HEINZ (H.J.) CO. ICAP CORPORATES LLC				64.23 1,100.00		
				110,000.00	45.977			5,056,261.77	1,724,181.27
SALE 18453	3/10/10 3/15/10	42307410 423614	HEINZ (H.J.) CO. ICAP CORPORATES LLC				64.58 1,100.00		
				110,000.00	46.224			5,083,442.42	1,751,361.92

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SALE 18074	3/16/10 3/19/10	42345210 423626	HELMERICH & PAYNE, INC. WILLIAMS CAPITAL GROUP				41.53 800.00		
				80,000.00	40.875			3,269,142.47	1,051,841.07
SALE 12113	3/05/10 3/10/10	42823610 423500	HEWLETT-PACKARD CO ICAP CORPORATES LLC				66.00 1,000.00		
				100,000.00	51.964			5,195,334.00	2,166,954.24
SALE 50809	3/25/10 3/30/10	42833L10 423658	HGREGG INC WILLIAMS CAPITAL GROUP				3.34 100.00		
				10,000.00	26.295			262,846.66	67,746.66
SALE 32035	3/10/10 3/15/10	43575830 423614	HOLLY CORP. BLAYLOCK ROBERT VAN LLC				5.50 150.00		
				15,000.00	28.825			432,218.00	13,072.97
SALE 11580	3/04/10 3/09/10	45110710 423496	IDACORP, INC. WILLIAMS CAPITAL GROUP				21.39 500.00		
				50,000.00	33.684			1,683,673.61	34,315.46
SALE 14861	3/04/10 3/09/10	45814010 423496	INTEL CORP ITG (CHANNEL)				96.74 3,750.00		
				375,000.00	20.312			7,613,265.76	2,218,279.60
SALE 14861	3/10/10 3/15/10	45814010 423614	INTEL CORP LABRANCHE/SOFT				134.47 25,000.00		
				500,000.00	21.177			10,563,115.53	3,369,800.65

SALE 27625	3/05/10 3/10/10	45990210 423500	INTERNATIONAL GAME TECHNOLO BMO CAPITAL MARKETS/EXECUTI		60,000.00	17.271	13.17 600.00	1,035,634.83	-441,594.90
SALE 36727	3/11/10 3/16/10	47110910 423618	JARDEN CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	34.616	21.99 500.00	1,730,268.01	10,249.87
SALE 36727	3/19/10 3/24/10	47110910 423640	JARDEN CORP WILLIAMS CAPITAL GROUP		25,000.00	33.595	10.67 250.00	839,616.83	-20,392.24
SALE 47014	3/01/10 3/04/10	47714310 423480	JETBLUE AIRWAYS LABRANCHE/SOFT		1,000,000.00	5.331	67.70 50,000.00	5,281,032.30	-372,070.20
SALE 47014	3/04/10 3/09/10	47714310 423496	JETBLUE AIRWAYS LABRANCHE/SOFT		500,000.00	5.126	32.55 25,000.00	2,537,817.45	-288,733.80
SALE 47014	3/10/10 3/15/10	47714310 423614	JETBLUE AIRWAYS LABRANCHE/SOFT		500,000.00	5.300	33.65 25,000.00	2,624,916.35	-201,634.90

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DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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SALE 27530	3/05/10 3/10/10	48203R10 423500	JUNIPER NETWORKS, INC. LABRANCHE/OTC		25,000.00	28.900	9.18 250.00	722,245.82	251,644.41
SALE 23109	3/04/10 3/09/10	48783610 423496	KELLOGG COMPANY GRISWOLD COMPANY		100,000.00	52.535	66.72 1,000.00	5,252,443.28	1,674,407.49
SALE 23109	3/04/10 3/09/10	48783610 423496	KELLOGG COMPANY PRINCETON SECURITIES GROUP		90,000.00	52.308	59.79 900.00	4,706,769.21	1,486,536.99
SALE 17296 623,133.50	2/25/10 3/02/10	48836010 423471	KEMET CORP. ITG (CHANNEL)		25,000.00	1.433	.46 250.00	35,564.54	-
SALE 04801	3/04/10 3/09/10	49436810 423496	KIMBERLY-CLARK CORP. MERIDIAN EQUITY PARTNERS		85,000.00	59.783	64.54 850.00	5,080,606.46	215,531.81
SALE 03736	3/12/10 3/17/10	49446R10 423618	KIMCO REALTY CORP. GRISWOLD COMPANY		50,000.00	15.141	9.62 500.00	756,540.38	-209,014.42
SALE 43171	2/24/10 3/01/10	49726610 423466	KIRBY CORP. CABRERA		60,000.00	32.201	24.54 600.00	1,931,429.46	-164,274.50
SALE 43171	2/25/10 3/02/10	49726610 423471	KIRBY CORP. CABRERA		132,521.00	32.251	54.28 1,325.21	4,272,555.28	-356,191.14
SALE 43171 19,981.72	2/26/10 3/03/10	49726610 423475	KIRBY CORP. CABRERA		7,479.00	32.267	3.07 74.79	241,247.78	-
SALE 43171	3/04/10 3/09/10	49726610 423496	KIRBY CORP. BMO CAPITAL MARKETS/EXECUTI		150,000.00	34.292	65.33 1,500.00	5,142,249.67	-97,010.24
SALE 43171	3/15/10 3/18/10	49726610 423622	KIRBY CORP. PRINCETON SECURITIES GROUP		70,600.00	36.406	32.65 706.00	2,569,503.77	103,558.78
SALE 43171	3/16/10 3/19/10	49726610 423626	KIRBY CORP. PRINCETON SECURITIES GROUP		64,400.00	36.174	29.59 644.00	2,328,944.89	79,555.97
SALE 04751	3/18/10 3/23/10	50025510 423634	KOHL'S CORP. ICAP CORPORATES LLC		50,000.00	54.436	34.57 500.00	2,721,255.43	598,215.53

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SALE 04751	3/22/10 3/25/10	50025510 423644	KOHL'S CORP. WILLIAMS CAPITAL GROUP		7,500.00	55.406	5.28 75.00	415,466.97	97,010.99
SALE 36908	3/10/10 3/15/10	50075N10 423614	KRAFT FOODS INC. MERIDIAN EQUITY PARTNERS		170,000.00	29.282	63.23 1,700.00	4,976,193.77	2,529,964.92
SALE 22897	3/19/10 3/24/10	50540R40 423640	LABORATORY CORP OF AMERICA WILLIAMS CAPITAL GROUP		40,000.00	75.409	38.31 400.00	3,015,905.69	11,007.98
SALE 39080	3/12/10 3/17/10	53117210 423618	LIBERTY PROPERTY TRUST BNY CONVERGEEEX EXEC SOLUTIO		25,000.00	32.372	10.28 1,250.00	808,049.72	144,605.93

SALE 16011	3/11/10 3/16/10	53245710 423618	ELI LILLY & CO. ICAP CORPORATES LLC				62.90 1,400.00	4,951,135.10	-923,486.35
SALE 16011	3/19/10 3/24/10	53245710 423640	ELI LILLY & CO. GRISWOLD COMPANY	140,000.00	35.376		75.78 1,650.00	5,965,202.22	-958,458.77
SALE 35302 291,370.01	3/24/10 3/29/10	53591920 423654	LIONS GATE ENTERTAINMENT CO ICAP CORPORATES LLC	100,000.00	6.306		8.01 1,000.00	629,571.99	-
SALE 35302	3/24/10 3/29/10	53591920 423654	LIONS GATE ENTERTAINMENT CO MERIDIAN EQUITY PARTNERS	200,000.00	6.185		15.72 2,000.00	1,235,024.28	-606,859.72
SALE 35302	3/24/10 3/29/10	53591920 423654	LIONS GATE ENTERTAINMENT CO PRINCETON SECURITIES GROUP	200,000.00	6.228		15.82 2,000.00	1,243,604.18	-598,279.82
SALE 48822	3/10/10 3/15/10	55269010 423614	MDU RESOURCES GROUP INC BLAYLOCK ROBERT VAN LLC	90,000.00	21.381		24.44 900.00	1,923,401.56	22,651.45
SALE 43336	3/12/10 3/17/10	55448910 423618	MACK-CALI REALTY CORP. BNY CONVERGEEEX EXEC SOLUTIO	50,000.00	34.644		22.00 2,500.00	1,729,693.00	198,606.59
SALE 45230	3/18/10 3/23/10	55616P10 423634	MACY'S INC BMO CAPITAL MARKETS/EXECUTI	25,000.00	21.286		6.76 250.00	531,880.74	268,339.60
SALE 15505	3/04/10 3/09/10	57174810 423496	MARSH & MCLENNAN COMPANIES, CASTLE OAK SECURITIES	125,000.00	23.319		37.02 1,250.00	2,913,587.98	-3,079,853.40

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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 15505	3/04/10 3/09/10	57174810 423496	MARSH & MCLENNAN COMPANIES, GRISWOLD COMPANY		100,000.00	23.304	29.60 1,000.00	2,329,400.40	-2,465,352.70
SALE 15505	3/04/10 3/09/10	57174810 423496	MARSH & MCLENNAN COMPANIES, MERIDIAN EQUITY PARTNERS		100,000.00	23.257	29.54 1,000.00	2,324,690.46	-2,470,062.64
SALE 15505	3/04/10 3/09/10	57174810 423496	MARSH & MCLENNAN COMPANIES, PRINCETON SECURITIES GROUP		100,000.00	23.278	29.57 1,000.00	2,326,740.43	-2,468,012.67
SALE 09821	3/05/10 3/10/10	57190320 423500	MARRIOTT INTERNATIONAL INC. BLAYLOCK ROBERT VAN LLC		50,000.00	27.375	17.39 500.00	1,368,217.61	637,958.41
SALE 18929	3/10/10 3/15/10	57620610 423614	MASSEY ENERGY CO. BMO CAPITAL MARKETS/EXECUTI		40,000.00	49.589	25.20 400.00	1,983,142.80	1,526,418.32
SALE 28090	3/10/10 3/15/10	57906410 423614	MCAFEE, INC. PRINCETON SECURITIES GROUP		100,000.00	41.153	52.27 1,000.00	4,114,197.73	1,260,362.41
SALE 14963	3/04/10 3/09/10	58013510 423496	MCDONALD'S CORP. CABRERA		75,000.00	63.448	60.44 750.00	4,757,789.56	4,269,311.54
SALE 14963	3/10/10 3/15/10	58013510 423614	MCDONALD'S CORP. WILLIAMS CAPITAL GROUP		75,000.00	65.086	62.00 750.00	4,880,615.50	4,392,137.48
SALE 21865	3/04/10 3/09/10	58333410 423496	MEADWESTVACO CORP. ICAP CORPORATES LLC		100,000.00	23.864	30.31 1,000.00	2,385,389.69	564,822.93
SALE 49251	3/11/10 3/16/10	58933Y10 423618	MERCK & CO. INC. CABRERA		100,000.00	36.640	46.54 1,000.00	3,662,993.46	761,030.66
SALE 49251	3/11/10 3/16/10	58933Y10 423618	MERCK & CO. INC. CASTLE OAK SECURITIES		100,000.00	36.584	46.47 1,000.00	3,657,363.53	755,400.73
SALE 49251	3/11/10 3/16/10	58933Y10 423618	MERCK & CO. INC. JACKSON SECS		100,000.00	36.616	46.51 1,000.00	3,660,593.49	758,630.69
SALE 49251	3/11/10 3/16/10	58933Y10 423618	MERCK & CO. INC. MURIEL SEIBERT & CO		100,000.00	36.651	46.55 1,000.00	3,664,053.45	762,090.65

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SALE 49251	3/11/10 3/16/10	58933Y10 423618	MERCK & CO. INC. PACIFIC AMERICAN SECURITIES		100,000.00	36.572	46.45 1,000.00	3,656,193.55	754,230.75

Domestic Report

SALE 49251	3/11/10 3/16/10	58933Y10 423618	MERCK & CO. INC. SANDGRAIN SECURITIES				46.53		
				100,000.00	36.634	1,000.00		3,662,313.47	760,350.67
SALE 49251	3/11/10 3/16/10	58933Y10 423618	MERCK & CO. INC. STURDIVANT/EXECUTION				37.15		
				80,000.00	36.556	800.00		2,923,650.85	602,080.61
SALE 18102	3/04/10 3/09/10	59491810 423496	MICROSOFT CORP. INSTINET (DOMESTIC)				180.48		
				500,000.00	28.421	3,500.00		14,206,669.52	11,394,077.95
SALE 18102	3/10/10 3/15/10	59491810 423614	MICROSOFT CORP. LABRANCHE/SOFT				367.44		
				1,000,000.00	28.933	50,000.00		28,882,132.56	23,256,949.43
SALE 01561	3/05/10 3/10/10	59501710 423500	MICROCHIP TECHNOLOGY INC. ITG (CHANNEL)				17.32		
				50,000.00	27.267	500.00		1,362,852.68	-76,760.03
SALE 39154	3/04/10 3/09/10	59511210 423496	MICRON TECHNOLOGY INC ICAP CORPORATES LLC				17.59		
				150,000.00	9.229	1,500.00		1,382,832.41	273,155.23
SALE 39154	3/04/10 3/09/10	59511210 423496	MICRON TECHNOLOGY INC PRINCETON SECURITIES GROUP				17.59		
				150,000.00	9.230	1,500.00		1,382,952.41	273,275.23
SALE 39154	3/10/10 3/15/10	59511210 423614	MICRON TECHNOLOGY INC PRINCETON SECURITIES GROUP				12.44		
				100,000.00	9.791	1,000.00		978,127.56	238,342.78
SALE 39154	3/25/10 3/30/10	59511210 423658	MICRON TECHNOLOGY INC MERIDIAN EQUITY PARTNERS				6.69		
				50,000.00	10.535	500.00		526,238.31	156,345.92
SALE 22161	3/05/10 3/10/10	59513710 423500	MICROSEMI CORP. ITG (CHANNEL)				10.68		
				50,000.00	16.806	500.00		839,769.32	223,713.04
SALE 22409	3/19/10 3/24/10	60107310 423640	MILLIPORE CORP. PRINCETON SECURITIES GROUP				254.08		
				190,000.00	105.29	1,900.00		20,003,439.92	11,067,435.14
SALE 44046	3/11/10 3/11/10	62853020 423618	MYLAN LABS GOLDMAN SACHS & COMPANY				33.46		
				2,000.00	1317.1			2,634,354.34	1,432,304.34

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SALE 44046	3/19/10 3/24/10	62853020 423638	MYLAN LABS JP MORGAN		2,000.00	1352.5	34.36	2,704,965.64	1,502,915.64
SALE 41779	3/01/10 3/04/10	63618010 423480	NATIONAL FUEL GAS CO. BLAYLOCK ROBERT VAN LLC		60,000.00	50.845	38.75	3,050,067.25	-5,015.15
SALE 41779	3/04/10 3/09/10	63618010 423496	NATIONAL FUEL GAS CO. GRISWOLD COMPANY		95,000.00	50.936	61.46	4,837,870.54	656.74
SALE 15168	3/05/10 3/10/10	63764010 423500	NATIONAL SEMICONDUCTOR CORP MERIDIAN EQUITY PARTNERS		50,000.00	14.654	9.31	732,185.69	-126,254.21
SALE 25606	3/19/10 3/24/10	64026810 423640	NEKTAR THERAPEUTICS LABRANCHE/OTC		118,780.00	14.957	22.56	1,775,393.98	568,026.58
SALE 25606	3/22/10 3/25/10	64026810 423644	NEKTAR THERAPEUTICS LABRANCHE/OTC		11,220.00	14.762	2.10	165,516.46	51,468.12
SALE 01172	3/10/10 3/15/10	64602510 423614	NEW JERSEY RESOURCES CORP. WILLIAMS CAPITAL GROUP		50,000.00	36.827	23.39	1,840,826.61	479,859.74
SALE 38331	3/04/10 3/09/10	65163910 423496	NEWMONT MINING CORP. TOUSSAINT CAPITAL		195,000.00	50.609	125.34	9,866,757.66	1,061,057.54
SALE 07250	3/10/10 3/15/10	65408610 423614	NICOR INC. BMO CAPITAL MARKETS/EXECUTI		45,000.00	42.417	24.25	1,908,299.75	322,137.50
SALE 29097	3/05/10 3/10/10	66439710 423500	NORTHEAST UTILITIES BMO CAPITAL MARKETS/EXECUTI		75,000.00	26.374	25.13	1,977,289.87	116,358.02
SALE 19452	3/12/10 3/17/10	66680710 423618	NORTHROP GRUMMAN CORP. LABRANCHE/SOFT		110,000.00	63.971	89.37	7,031,242.63	2,016,594.33
SALE 19452	3/15/10 3/18/10	66680710 423622	NORTHROP GRUMMAN CORP. LABRANCHE/SOFT		50,000.00	64.086	40.69	3,201,744.31	922,358.72
SALE 48823	3/04/10 3/09/10	66765510 423496	NORTHWEST NATURAL GAS CO MERIDIAN EQUITY PARTNERS		40,000.00	46.112	23.43	1,844,064.57	137,582.61

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SALE 21826	3/04/10 3/09/10	67000610 423496	NOVELL INC LABRANCHE/OTC		200,000.00	6.051	15.37 2,000.00	1,208,144.63	37,004.95
SALE 21826	3/10/10 3/15/10	67000610 423614	NOVELL INC LABRANCHE/OTC		500,000.00	5.825	36.99 5,000.00	2,907,363.01	-20,486.19
SALE 32148	3/05/10 3/10/10	67020Y10 423500	NUANCE COMMUNICATIONS, INC. ITG (CHANNEL)		50,000.00	15.692	9.97 500.00	784,085.03	392,214.53
SALE 17943	3/19/10 3/24/10	67104010 423640	OSI PHARMACEUTICALS, INC. LABRANCHE/OTC		60,000.00	59.275	45.17 600.00	3,555,860.83	1,110,711.88
SALE 8422	3/04/10 3/09/10	67459910 423496	OCCIDENTAL PETROLEUM CORP. CABRERA		60,000.00	81.242	61.91 600.00	4,873,876.09	4,154,198.54
SALE 23218 1,013.88	3/05/10 3/10/10	68215910 423500	ON ASSIGNMENT INC. ITG (CHANNEL)		70,000.00	6.978	6.21 700.00	487,746.79	-
SALE 7625	3/05/10 3/10/10	69331C10 423500	P G & E CORP WILLIAMS CAPITAL GROUP		45,000.00	42.396	24.23 450.00	1,907,336.77	599,606.11
SALE 7625	3/26/10 3/31/10	69331C10 423663	P G & E CORP BLAYLOCK ROBERT VAN LLC		20,000.00	43.029	10.93 200.00	860,377.07	279,163.45
SALE 21606	3/26/10 3/31/10	69349H10 423663	PNM RESOURCES, INC. CABRERA		25,000.00	12.482	3.97 250.00	311,793.53	39,162.17
SALE 22878	3/12/10 3/17/10	69525710 423618	PACTIV CORPORATION ICAP/SOFT		110,000.00	24.894	34.78 5,500.00	2,732,750.22	458,551.99
SALE 20511	3/10/10 3/15/10	70348110 423614	PATTERSON-UTI ENERGY INC ITG (CHANNEL)		80,000.00	15.542	15.80 800.00	1,242,576.20	83,794.05
SALE 38304	3/11/10 3/16/10	70816010 423618	J.C. PENNEY CO INC MERIDIAN EQUITY PARTNERS		100,000.00	30.184	38.34 1,000.00	3,017,351.66	-3,476,089.46
SALE 14408	3/04/10 3/09/10	71344810 423496	PEPSICO, INC. TOUSSAINT CAPITAL		75,000.00	64.153	61.11 750.00	4,810,663.89	3,132,820.05

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SALE 14408	3/10/10 3/15/10	71344810 423614	PEPSICO, INC. BLAYLOCK ROBERT VAN LLC		75,000.00	64.306	61.26 750.00	4,822,101.24	3,144,257.40
SALE 14991	3/19/10 3/24/10	71404610 423640	PERKINELMER, INC. ICAP CORPORATES LLC		290,000.00	23.717	87.35 2,900.00	6,874,884.65	2,095,845.25
SALE 41637	3/10/10 3/15/10	71676810 423614	PETSMART, INC. LABRANCHE/OTC		50,000.00	30.801	19.56 500.00	1,539,525.44	477,465.02
SALE 41398	3/04/10 3/09/10	71709820 423496	PFSWEB, INC. MERRIMAN/OTC		29,787.00	2.700	1.03 297.87	80,111.11	-416,755.93
SALE 40650	3/04/10 3/09/10	71817210 423496	PHILIP MORRIS INTERNATIONAL SANDGRAIN SECURITIES		100,000.00	50.569	64.23 1,000.00	5,055,815.77	2,803,115.12
SALE 40650	3/10/10 3/15/10	71817210 423614	PHILIP MORRIS INTERNATIONAL PRINCETON SECURITIES GROUP		100,000.00	50.045	63.56 1,000.00	5,003,476.44	2,750,775.79
SALE 06727	3/04/10 3/09/10	72018610 423496	PIEDMONT NATURAL GAS CO., I BMO CAPITAL MARKETS/EXECUTI		75,000.00	26.360	25.11 750.00	1,976,247.39	979,623.12
SALE 34242	3/10/10 3/15/10	72378710 423614	PIONEER NATURAL RESOURCES C PRINCETON SECURITIES GROUP		80,000.00	50.372	51.18 800.00	4,028,868.82	749,649.09
SALE 19523	3/05/10 3/10/10	72925110 423500	PLUM CREEK TIMBER CO INC BLAYLOCK ROBERT VAN LLC		50,000.00	36.547	23.21 500.00	1,826,816.79	326,186.03
SALE 19523	3/12/10 3/17/10	72925110 423618	PLUM CREEK TIMBER CO INC BMO CAPITAL MARKETS/EXECUTI		50,000.00	37.024	23.52 500.00	1,850,671.48	350,040.72
SALE 50615	3/04/10 3/09/10	74005P10 423496	PRAXAIR INC BLAYLOCK ROBERT VAN LLC		75,000.00	76.987	73.33 750.00	5,773,164.17	37,411.07
SALE 50615	3/04/10 3/09/10	74005P10 423496	PRAXAIR INC WILLIAMS CAPITAL GROUP		75,000.00	76.969	73.32 750.00	5,771,874.18	36,121.08
SALE 50615	3/10/10 3/15/10	74005P10 423614	PRAXAIR INC MERIDIAN EQUITY PARTNERS		75,000.00	78.861	75.12 750.00	5,913,727.38	177,974.28

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SALE 50615	3/11/10 3/16/10	74005P10 423618	PRAXAIR INC MERIDIAN EQUITY PARTNERS		25,000.00	78.583	24.95 250.00	1,964,290.05	52,372.35
SALE 18451	3/04/10 3/09/10	74271810 423496	PROCTER & GAMBLE CO. PRINCETON SECURITIES GROUP		80,000.00	63.628	64.65 800.00	5,089,383.35	3,251,103.94
SALE 18451	3/10/10 3/15/10	74271810 423614	PROCTER & GAMBLE CO. MERIDIAN EQUITY PARTNERS		80,000.00	63.154	64.17 800.00	5,051,455.83	3,213,176.42
SALE 18756	3/05/10 3/10/10	74326310 423500	PROGRESS ENERGY, INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	38.888	24.70 500.00	1,943,875.30	-191,122.87
SALE 13052	3/12/10 3/17/10	74341010 423618	PROLOGIS BNY CONVERGEEEX EXEC SOLUTIO		76,000.00	13.953	13.47 3,800.00	1,056,637.33	-1,606,511.23
SALE 13584	3/05/10 3/10/10	74457310 423500	PUBLIC SVC ENTERPRISE GROUP BLAYLOCK ROBERT VAN LLC		65,000.00	31.065	25.65 650.00	2,018,516.85	261,241.62
SALE 13584	3/10/10 3/15/10	74457310 423614	PUBLIC SVC ENTERPRISE GROUP MERIDIAN EQUITY PARTNERS		130,000.00	30.463	50.30 1,300.00	3,958,800.70	444,250.23
SALE 03288	3/05/10 3/10/10	74752510 423500	QUALCOMM INC. ITG (CHANNEL)		200,000.00	38.823	98.62 2,000.00	7,762,481.38	2,716,090.11
SALE 03288	3/25/10 3/30/10	74752510 423658	QUALCOMM INC. LABRANCHE/OTC		50,000.00	42.302	26.86 500.00	2,114,573.14	852,975.32
SALE 29102	3/19/10 3/24/10	74834L10 423640	QUEST DIAGNOSTICS INC. BMO CAPITAL MARKETS/EXECUTI		70,000.00	57.094	50.76 700.00	3,995,815.24	474,816.87
SALE 35126	3/05/10 3/10/10	74936120 423500	RCN CORPORATION ITG (CHANNEL)		20,000.00	15.110	3.84 200.00	301,996.16	-272,247.97
SALE 19248	3/10/10 3/15/10	75102810 423614	RALCORP HOLDINGS INC. BLAYLOCK ROBERT VAN LLC		75,000.00	67.572	64.37 750.00	5,067,115.63	3,449,862.00
SALE 47193	2/25/10 3/02/10	75281A10 423471	RANGE RESOURCES CORP WILLIAMS CAPITAL GROUP		50,000.00	50.536	32.10 500.00	2,526,277.90	270,317.90

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SALE 47193	3/10/10 3/15/10	75281A10 423614	RANGE RESOURCES CORP BMO CAPITAL MARKETS/EXECUTI		35,000.00	51.203	22.76 350.00	1,791,725.24	212,553.24
SALE 25738	3/12/10 3/17/10	75490710 423618	RAYONIER INC. BMO CAPITAL MARKETS/EXECUTI		38,000.00	43.763	21.13 380.00	1,662,600.47	776,080.13
SALE 39388	3/12/10 3/17/10	75610910 423618	REALTY INCOME CORP. BNY CONVERGEEEX EXEC SOLUTIO		50,000.00	28.995	18.42 2,500.00	1,447,226.58	402,131.74
SALE 28183	3/10/10 3/15/10	75876610 423614	REGAL ENTERTAINMENT GROUP-A GRISWOLD COMPANY		100,000.00	16.695	21.21 1,000.00	1,668,498.79	-217,802.79
SALE 37395 144,292.67	3/19/10 3/24/10	77829610 423640	ROSS STORES, INC. ITG (CHANNEL)		7,000.00	52.375	4.66 70.00	366,547.54	
SALE 43964	3/12/10 3/17/10	78440X10 423618	SL GREEN REALTY CORP. BMO CAPITAL MARKETS/EXECUTI		27,000.00	56.721	19.45 270.00	1,531,169.45	470,999.43
SALE 22411	3/15/10 3/18/10	80589M10 423622	SCANA CORP. MERIDIAN EQUITY PARTNERS		95,000.00	36.930	44.56 950.00	3,507,345.94	274,938.88
SALE 12266	3/19/10 3/24/10	80640710 423640	HENRY SCHEIN, INC. MERRIMAN/OTC		35,000.00	57.374	25.51 350.00	2,007,714.49	1,314,776.65
SALE 22867	3/10/10 3/15/10	81211K10 423614	SEALED AIR CORP. PRINCETON SECURITIES GROUP		100,000.00	20.808	26.43 1,000.00	2,079,813.57	-30,242.10
SALE 22867	3/12/10 3/17/10	81211K10 423618	SEALED AIR CORP. ICAP/SOFT		100,000.00	20.968	26.63 5,000.00	2,091,763.37	-18,292.30
SALE 15419	3/05/10 3/10/10	82880610 423500	SIMON PROPERTY GROUP, INC. WILLIAMS CAPITAL GROUP		30,225.00	78.698	30.21 302.25	2,378,308.55	564,640.86
SALE 15419	3/12/10 3/17/10	82880610 423618	SIMON PROPERTY GROUP, INC. WILLIAMS CAPITAL GROUP		24,000.00	82.028	25.01 240.00	1,968,402.19	528,269.04
SALE 20580	3/10/10 3/15/10	83211010 423614	SMITH INTERNATIONAL INC PRINCETON SECURITIES GROUP		50,000.00	43.103	27.38 500.00	2,154,642.62	1,020,980.55

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SALE 40521	3/09/10 3/12/10	83357010 423610	SOAPSTONE NETWORKS INC. INSTINET (DOMESTIC)		100,000.00	.768	.98 500.00	76,279.02	-585,805.80
SALE 23168	3/12/10 3/17/10	83549510 423618	SONOCO PRODUCTS CO. WILLIAMS CAPITAL GROUP		50,000.00	30.623	19.45 500.00	1,530,615.55	326,340.55
SALE 15171	3/10/10 3/15/10	84258710 423614	SOUTHERN CO BLAYLOCK ROBERT VAN LLC		60,000.00	32.256	24.58 600.00	1,934,729.42	608,159.88
SALE 30314	3/04/10 3/09/10	84533110 423496	SOUTHWEST WATER CO. MERRIMAN/OTC		10,000.00	10.360	1.32 100.00	103,498.68	2,416.05
SALE 11011	3/11/10 3/16/10	85503010 423618	STAPLES, INC. MERRIMAN/OTC		100,000.00	22.916	29.11 1,000.00	2,290,530.89	932,675.23
SALE 11011	3/16/10 3/19/10	85503010 423626	STAPLES, INC. LABRANCHE/OTC		50,000.00	23.498	14.92 500.00	1,174,395.08	495,467.25
SALE 11011	3/17/10 3/22/10	85503010 423630	STAPLES, INC. ITG (CHANNEL)		22,000.00	23.655	6.61 220.00	520,192.19	221,463.95
SALE 30846	2/25/10 3/02/10	85811910 423471	STEEL DYNAMICS INC LABRANCHE/SOFT		870,000.00	15.895	175.62 43,500.00	13,784,800.38	3,263,998.39
SALE 30846	3/04/10 3/09/10	85811910 423496	STEEL DYNAMICS INC ITG (CHANNEL)		130,000.00	17.087	28.22 1,300.00	2,219,955.78	647,881.92
SALE 30846	3/12/10 3/17/10	85811910 423618	STEEL DYNAMICS INC ITG (CHANNEL)		132,100.00	18.035	30.26 1,321.00	2,381,085.45	783,616.55
SALE 30846	3/15/10 3/18/10	85811910 423622	STEEL DYNAMICS INC ITG (CHANNEL)		67,900.00	17.679	15.25 679.00	1,199,696.27	378,590.00
SALE 18152	3/10/10 3/15/10	87182910 423614	SYSCO CORP. PRINCETON SECURITIES GROUP		175,000.00	28.557	63.47 1,750.00	4,995,626.53	4,338,797.99
SALE 38483 1,431.41	2/24/10 3/01/10	87538X10 423466	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		800.00	3.621	.04 8.00	2,889.00	-

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SALE 38483 2,912.85	2/25/10 3/02/10	87538X10 423471	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		1,620.00	3.613	.08 16.20	5,835.97	-
SALE 38483 1,760.56	2/26/10 3/03/10	87538X10 423475	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		1,000.00	3.650	.05 10.00	3,639.95	-
SALE 38483	3/04/10 3/09/10	87538X10 423496	TANDY LEATHER FACTORY, INC. WILLIAMS CAPITAL GROUP		18,720.00	3.788	.91 187.20	70,721.38	-30,376.13
SALE 15577	3/12/10 3/17/10	87612E10 423618	TARGET CORP. BMO CAPITAL MARKETS/EXECUTI		10,000.00	52.837	6.72 100.00	528,261.28	257,089.59
SALE 50529	3/12/10 3/17/10	87986810 423618	TEMPLE INLAND BNY CONVERGEEEX EXEC SOLUTIO		160,000.00	19.401	39.43 8,000.00	3,096,168.57	199,798.57
SALE 50529	3/15/10 3/18/10	87986810 423622	TEMPLE INLAND BNY CONVERGEEEX EXEC SOLUTIO		100,000.00	19.373	24.61 5,000.00	1,932,255.39	122,024.14
SALE 10716	3/04/10 3/09/10	88249110 423496	TEXAS INDUSTRIES, INC. BLAYLOCK ROBERT VAN LLC		20,000.00	35.414	9.00 200.00	708,067.00	-106,935.27
SALE 10716	3/12/10 3/17/10	88249110 423618	TEXAS INDUSTRIES, INC. MERICAN EQUITY PARTNERS		15,000.00	37.196	7.09 150.00	557,779.91	-53,471.79
SALE 10716	3/12/10 3/17/10	88249110 423618	TEXAS INDUSTRIES, INC. WILLIAMS CAPITAL GROUP		55,000.00	37.487	26.19 550.00	2,061,208.81	-180,047.43
SALE	2/25/10	88250810	TEXAS INSTRUMENTS INC.				15.35		

18069	3/02/10	423471	BLAYLOCK ROBERT VAN LLC	50,000.00	24.160	500.00	1,207,464.65	586,247.76
SALE	3/05/10	88250810	TEXAS INSTRUMENTS INC.			15.87		
18069	3/10/10	423500	GRISWOLD COMPANY	50,000.00	24.977	500.00	1,248,324.13	627,107.24
SALE	2/25/10	89674K10	TRIQUINT SEMICONDUCTOR, INC			4.50		
20443	3/02/10	423471	ITG (CHANNEL)	50,000.00	7.085	500.00	353,730.50	-
248,468.89								
SALE	3/24/10	90323610	URS CORP			31.40		
42779	3/29/10	423654	BMO CAPITAL MARKETS/EXECUTI	50,000.00	49.443	500.00	2,471,628.60	613,692.11

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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	3/24/10	90323610	URS CORP				31.31		
42779	3/29/10	423654	GRISWOLD COMPANY		50,000.00	49.306	500.00	2,464,783.69	606,847.20
SALE	3/25/10	90323610	URS CORP				31.63		
42779	3/30/10	423658	BMO CAPITAL MARKETS/EXECUTI		50,000.00	49.800	500.00	2,489,468.37	631,531.88
SALE	3/25/10	90323610	URS CORP				31.72		
42779	3/30/10	423658	GRISWOLD COMPANY		50,000.00	49.944	500.00	2,496,653.28	638,716.79
SALE	3/17/10	91820410	VF CORP.				25.51		
40920	3/22/10	423630	BMO CAPITAL MARKETS/EXECUTI		25,000.00	80.338	250.00	2,008,184.49	236,682.62
SALE	3/04/10	92046N10	VALUECLICK, INC.				6.26		
19483	3/09/10	423496	MERRIMAN/OTC		50,000.00	9.846	500.00	491,793.74	-129,070.25
SALE	3/12/10	92276F10	VENTAS INC.				8.57		
41121	3/17/10	423618	BNY CONVERGEEEX EXEC SOLUTIO		14,500.00	46.504	725.00	673,578.78	112,727.47
SALE	3/15/10	92276F10	VENTAS INC.				57.42		
41121	3/18/10	423622	ICAP CORPORATES LLC		98,000.00	46.134	980.00	4,520,045.58	729,464.35
SALE	3/26/10	92276F10	VENTAS INC.				3.10		
41121	3/31/10	423663	WILLIAMS CAPITAL GROUP		5,000.00	48.734	50.00	243,615.90	50,218.90
SALE	3/04/10	92535G10	VERTRO INC				.10		
47269	3/09/10	423496	LABRANCHE/OTC		20,810.00	.376	208.10	7,624.68	-186,633.34
SALE	3/05/10	92535G10	VERTRO INC				.54		
47269	3/10/10	423500	INSTINET (PORTAL)		123,600.00	.344	618.00	41,875.14	-1,111,911.09
SALE	3/08/10	92535G10	VERTRO INC				.12		
47269	3/11/10	423504	INSTINET (PORTAL)		26,400.00	.349	132.00	9,078.84	-237,360.94
SALE	3/10/10	92553P20	VIACOM INC CL B				39.28		
32872	3/15/10	423614	MERIDIAN EQUITY PARTNERS		100,000.00	30.925	1,000.00	3,091,410.72	-272,747.84
SALE	2/25/10	92829810	VISHAY INTERTECHNOLOGY, INC				6.27		
17381	3/02/10	423471	WILLIAMS CAPITAL GROUP		50,000.00	9.868	500.00	492,873.73	-342,501.29

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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	3/04/10	92916010	VULCAN MATERIALS CO.				55.51		
34763	3/09/10	423496	PACIFIC AMERICAN SECURITIES		100,000.00	43.707	1,000.00	4,369,594.49	-1,676,126.64
SALE	3/12/10	92916010	VULCAN MATERIALS CO.				91.96		
34763	3/17/10	423618	ICAP/SOFT		160,000.00	45.253	8,000.00	7,232,372.04	-2,440,781.77
SALE	3/05/10	93114210	WAL-MART STORES, INC.				61.79		
15929	3/10/10	423500	BMO CAPITAL MARKETS/EXECUTI		90,000.00	54.053	900.00	4,863,817.21	2,354,726.62
SALE	3/05/10	93114210	WAL-MART STORES, INC.				137.28		
15929	3/10/10	423500	LABRANCHE/SOFT		200,000.00	54.045	10,000.00	10,798,942.72	5,223,185.84
SALE	3/05/10	93114210	WAL-MART STORES, INC.				41.16		
15929	3/10/10	423500	TOUSSAINT CAPITAL		60,000.00	54.007	600.00	3,239,766.84	1,567,039.78
SALE	3/08/10	93114210	WAL-MART STORES, INC.				20.61		
15929	3/11/10	423504	WILLIAMS CAPITAL GROUP		30,000.00	54.094	300.00	1,622,490.39	786,126.86
SALE	3/10/10	93114210	WAL-MART STORES, INC.				204.71		
15929	3/15/10	423614	GRISWOLD COMPANY		300,000.00	53.728	3,000.00	16,115,135.29	7,751,499.98

SALE	TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/	YIELD/	EXPENSE/	COST/PROCEEDS	GAIN-OR-LOSS
19522	3/19/10	3/24/10	94184810	WATERS CORP.	423640	60,000.00	65.039	49.56	600.00
				BLAYLOCK ROBERT VAN LLC				3,901,708.44	1,353,110.76
SALE	15599	3/11/10	94268310	WATSON PHARMACEUTICALS, INC	423618	75,000.00	40.598	38.67	750.00
				WILLIAMS CAPITAL GROUP				3,044,023.83	707,849.11
SALE	15599	3/19/10	94268310	WATSON PHARMACEUTICALS, INC	423640	70,000.00	40.374	35.90	700.00
				BLAYLOCK ROBERT VAN LLC				2,825,430.10	645,000.36
SALE	29264	3/11/10	94973V10	WELLPOINT INC.	423618	162,500.00	62.467	128.92	1,625.00
				GRISWOLD COMPANY				10,149,101.08	2,904,001.41
SALE	29264	3/11/10	94973V10	WELLPOINT INC.	423618	162,500.00	62.590	129.18	1,625.00
				PRINCETON SECURITIES GROUP				10,169,153.32	2,924,053.65
SALE	49010	3/26/10	95709T10	WESTAR ENERGY INC	423663	25,000.00	21.908	6.96	250.00
				CASTLE OAK SECURITIES				547,443.04	53,165.54

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STATE OF NEW JERSEY  
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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY		PRICE	COMMISSION		
SALE	35340	3/05/10	95980210	WESTERN UNION CO			31.04		
		3/10/10	423500	BMO CAPITAL MARKETS/EXECUTI	150,000.00	16.289	1,500.00	2,441,848.96	549,342.71
SALE	23118	3/12/10	96216610	WEYERHAEUSER CO			45.96		
		3/17/10	423618	PRINCETON SECURITIES GROUP	83,000.00	43.598	830.00	3,617,782.94	113,361.79
SALE	02222	3/02/10	96945710	WILLIAMS COS INC.			25.58		
		3/05/10	423485	PRINCETON SECURITIES GROUP	90,000.00	22.374	900.00	2,012,707.42	515,755.84
SALE	15254	3/03/10	97665710	WISCONSIN ENERGY CORP.			14.57		
		3/08/10	423492	WILLIAMS CAPITAL GROUP	22,900.00	50.072	229.00	1,146,398.36	330,555.94
SALE	15254	3/05/10	97665710	WISCONSIN ENERGY CORP.			7.69		
		3/10/10	423500	WILLIAMS CAPITAL GROUP	12,100.00	50.000	121.00	604,871.31	173,793.00
SALE	15254	3/08/10	97665710	WISCONSIN ENERGY CORP.			9.53		
		3/11/10	423504	WILLIAMS CAPITAL GROUP	15,000.00	50.001	150.00	749,850.97	215,456.37
SALE	15932	3/12/10	98181110	WORTHINGTON INDUSTRIES, INC			13.02		
		3/17/10	423618	BLAYLOCK ROBERT VAN LLC	60,000.00	17.083	600.00	1,024,354.98	-138,252.56
SALE	23110	3/10/10	98385X10	XTO ENERGY INC.			39.03		
		3/15/10	423614	MERIDIAN EQUITY PARTNERS	65,000.00	47.276	650.00	3,072,250.97	1,807,702.03
SALE	17863	3/04/10	98389B10	XCEL ENERGY INC.			37.41		
		3/09/10	423496	STURDIVANT/EXECUTION	140,000.00	21.040	1,400.00	2,944,204.59	30,466.23
SALE	30040	3/05/10	98391910	XILINX, INC.			16.97		
		3/10/10	423500	ITG (CHANNEL)	50,000.00	26.712	500.00	1,335,063.03	-57,809.58
SALE	22964	3/10/10	G6359F10	NABORS INDUSTRIES LTD.			24.32		
		3/15/10	423614	MERIDIAN EQUITY PARTNERS	85,000.00	22.523	850.00	1,913,589.18	164,573.35
SUBTOTAL STOCK SALES:					30,599,433.00		11,932.62	939,105,601.95	257,996,166.14
							550,454.82		
TOTAL FUND SALES:					30,599,433.00		11,932.62	939,105,601.95	257,996,166.14
							550,454.82		

END OF REPORT FOR: COMMON PENSION FD A

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STATE OF NEW JERSEY  
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TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/	PAR-OR-SHARES	YIELD/	EXPENSE/	COST/PROCEEDS	GAIN-OR-LOSS
INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY		PRICE	COMMISSION		
PURCHASE OF FIXED INCOME SECURITIES									
PUR	24902	3/15/10	00209TAB	AT&T BROADBAND CORP NOTES			9.4550		
		3/18/10	288746	CANTOR FITZGERALD SECURITIE	4,000,000.00	11/15/22	134.54	5,381,800.00	
PUR	51018	3/08/10	03076CAE	AMERIPRISE FIN'L INC SR NOT			5.3000		
		3/11/10	288722	GOLDMAN SACHS & COMPANY	20,000,000.00	3/15/20	99.761	19,952,200.00	
PUR		3/09/10	031162BB	AMGEN INC SR NOTES			4.5000		

51058	3/12/10	288727	MORGAN STANLEY	3/15/20	5,000,000.00	99.952		4,997,600.00
PUR	3/04/10	045167BF	ASIAN DEVELOPMENT BK BDS	7.5000		2.770		
50972	3/09/10	288713	CHAPDELAINE	6/15/15	25,000,000.00	123.02		30,756,250.00
PUR	3/25/10	059206AM	BALTIMORE MD CITY HSG AUTH	6.5600		6.557		
51267	3/31/10	288789	RBC CAPITAL (DOMESTIC)	1/01/32	5,000,000.00	100.00		5,000,000.00
PUR	3/04/10	071813BC	BAXTER INT'L INC	4.2500		4.298		
50969	3/09/10	288713	DEUTSCHE BANK AG (DOMESTIC)	3/15/20	7,000,000.00	99.612		6,972,840.00
PUR	3/10/10	100873AK	BOSTON MASS HSG AUTH REV BD	6.9800		6.979		
51066	3/16/10	288736	RBC CAPITAL (DOMESTIC)	1/01/33	5,000,000.00	100.00		5,000,000.00
PUR	2/24/10	20030NBA	COMCAST CORP NOTES	5.1500		5.163		
50884	3/01/10	288678	RBS GREENWICH	3/01/20	15,000,000.00	99.899		14,984,850.00
PUR	2/24/10	223777CN	COWLITZ CNTY WA PUB UTIL RE	6.8840		6.884		
50885	3/17/10	288741	BARCLAYS CAPITAL INC	9/01/32	4,000,000.00	100.00		4,000,000.00
PUR	3/03/10	251799AA	DEVON ENERGY CORP DEBS	7.9500		5.820		
30598	3/08/10	288708	CREDIT SUISSE SEC (USA) LLC	4/15/32	6,000,000.00	126.29		7,577,400.00
PUR	3/05/10	251799AA	DEVON ENERGY CORP DEBS	7.9500		5.795		
30598	3/10/10	288718	CREDIT SUISSE SEC (USA) LLC	4/15/32	6,000,000.00	126.65		7,599,300.00
PUR	3/25/10	251799AA	DEVON ENERGY CORP DEBS	7.9500		5.895		
30598	3/30/10	288784	CREDIT SUISSE SEC (USA) LLC	4/15/32	5,000,000.00	125.16		6,258,450.00

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PUR	3/09/10	25179SAD	DEVON FINANCING CORP DEBS	7.8750		5.875			
30499	3/12/10	288727	CREDIT SUISSE SEC (USA) LLC	9/30/31	16,000,000.00	124.24		19,879,840.00	
PUR	2/25/10	29250RAS	ENBRIDGE ENERGY PARTNERS	5.2000		5.205			
50907	3/02/10	288684	CITIGROUP/CITIBANK DOMESTIC	3/15/20	7,000,000.00	99.959		6,997,130.00	
PUR	2/25/10	31200CAP	FLA ATL UNIV FIN CORP BAB	7.6390		7.638			
50916	3/04/10	288698	RBC CAPITAL (DOMESTIC)	7/01/40	4,000,000.00	100.00		4,000,000.00	
PUR	3/22/10	341099CM	FLORIDA POWER CORP 1ST MTG	4.5500		4.557			
51212	3/25/10	288771	BANK OF AMERICA SECURITIES	4/01/20	12,000,000.00	99.943		11,993,160.00	
PUR	3/22/10	341099CN	FLORIDA POWER CORP 1ST MTG	5.6500		5.679			
51211	3/25/10	288771	JP MORGAN	4/01/40	35,000,000.00	99.583		34,854,050.00	
PUR	2/26/10	341507ZP	FLORIDA ST BRD ED LOTTERY R	6.5840		6.583			
51057	3/11/10	288722	CITIGROUP/CITIBANK DOMESTIC	7/01/29	5,000,000.00	100.00		5,000,000.00	
PUR	3/18/10	46625HHP	JP MORGAN CHASE & CO NOTES	3.7000		3.515			
51177	3/25/10	288771	JP MORGAN CHASE	1/20/15	20,000,000.00	100.81		20,162,000.00	
PUR	3/03/10	581557AX	MCKESSON CORP NOTES	7.5000		4.744			
48092	3/08/10	288708	UBS WARBURG LLC	2/15/19	2,155,000.00	119.88		2,583,414.00	
PUR	3/11/10	585055AS	MEDTRONIC INC SR NOTES	4.4500		4.470			
51062	3/16/10	288736	JP MORGAN	3/15/20	25,000,000.00	99.840		24,960,000.00	
PUR	3/10/10	60534RTM	MISSISSIPPI DEV BK SPL REV	6.4130		6.412			
51064	3/24/10	288766	MORGAN STANLEY	1/01/40	10,000,000.00	100.00		10,000,000.00	
PUR	3/04/10	626207YF	GA MUNICIPAL ELEC AUTH REV	6.6370		6.451			
50992	3/11/10	288722	GOLDMAN SACHS & COMPANY	4/01+57	10,000,000.00	102.73		10,273,300.00	
PUR	3/04/10	626207YF	GA MUNICIPAL ELEC AUTH REV	6.6370		6.637			
50992	3/11/10	288722	GOLDMAN SACHS & COMPANY	4/01+57	11,000,000.00	100.00		11,000,000.00	
PUR	3/09/10	666807AW	NORTHROP GRUMMAN CORP	7.7500		5.823			
43975	3/12/10	288727	STIFEL NICOLAUS	2/15/31	5,000,000.00	123.12		6,156,450.00	

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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	3/09/10	66989HAD	NOVARTIS CAPITAL CORP NTS	4.4000		4.494			
51063	3/16/10	288736	JP MORGAN	4/24/20	25,000,000.00	99.237		24,809,250.00	

PUR 51060	3/11/10 3/16/10	67021CAF 288736	NSTAR ELECTRIC CO DEBS JP MORGAN	5.5000 3/15/40	25,000,000.00	5.611 98.398		24,599,500.00
PUR 50961	3/02/10 3/08/10	74456QAV 288708	PSE&G FIRST MTG BONDS RBS GREENWICH	5.5000 3/01/40	10,000,000.00	5.533 99.521		9,952,100.00
PUR 48048	3/12/10 3/17/10	748148QR 288741	QUEBEC PROVINCE OF CANADA STIFEL NICOLAUS	7.5000 9/15/29	3,000,000.00	5.089 129.58		3,887,670.00
PUR 44880	3/08/10 3/11/10	771196AS 288722	ROCHE HOLDINGS INC NOTES KNIGHT LIBERTAS	6.0000 3/01/19	14,000,000.00	4.418 111.61		15,625,820.00
PUR 51068	3/10/10 3/16/10	826200AD 288736	SIEMENS FIN CO GUAR NTS CANTOR FITZGERALD SECURITIE	6.1250 8/17/26	12,500,000.00	5.498 106.71		13,339,750.00
PUR 51068	3/12/10 3/17/10	826200AD 288741	SIEMENS FIN CO GUAR NTS CREDIT SUISSE SEC (USA) LLC	6.1250 8/17/26	2,500,000.00	5.452 107.23		2,680,850.00
PUR 51068	3/25/10 3/30/10	826200AD 288784	SIEMENS FIN CO GUAR NTS CANTOR FITZGERALD SECURITIE	6.1250 8/17/26	10,000,000.00	5.545 106.18		10,618,200.00
PUR 46303	3/17/10 3/22/10	893526BY 288757	TRANS-CANADA PIPELINES DEBS BARCLAYS CAPITAL INC	9.8750 1/01/21	10,000,000.00	5.231 137.86		13,786,800.00
PUR 41590	3/05/10 3/10/10	893830AF 288718	TRANSOCEAN INC NOTES JEFFERIES & COMPANY	7.5000 4/15/31	8,000,000.00	6.035 117.34		9,387,360.00
PUR 36742	2/25/10 3/01/10	912810PS 288678	UNITED STATES TREAS TIPS BARCLAYS CAPITAL INC	2.3750 1/15/27	25,000,000.00	2.086 111.46		27,866,677.58
PUR 36742	2/25/10 3/01/10	912810PS 288678	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/27	25,000,000.00	2.095 111.33		27,833,214.14
PUR 36742	2/25/10 3/01/10	912810PS 288678	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	2.3750 1/15/27	25,000,000.00	2.095 111.33		27,833,314.14

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COMMON PENSION FD B (5142) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 36742	3/05/10 3/09/10	912810PS 288713	UNITED STATES TREAS TIPS CITIGROUP/CITIBANK DOMESTIC	2.3750 1/15/27	25,000,000.00	2.077 111.59		27,898,826.46	
PUR 39732	3/02/10 3/03/10	912810PV 288689	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	1.7500 1/15/28	25,000,000.00	2.111 97.562		24,390,403.44	
PUR 51065	3/10/10 3/31/10	914720WF 288789	UNIV OF NC SYS POOL REV BDS WACHOVIA SECURITIES, INC.	6.7270 10/01/39	5,000,000.00	6.726 100.00		5,000,000.00	
PUR 50898	2/25/10 3/17/10	940839BA 288741	WASHOE CNTY NEV HWY REV BDS JP MORGAN	7.2380 2/01/40	5,000,000.00	7.237 100.00		5,000,000.00	
SUBTOTAL FIXED PURCHASES:					524,155,000.00			560,849,769.76	
TOTAL FUND PURCHASES:					524,155,000.00			560,849,769.76	

SALES OF FIXED INCOME SECURITIES

SALE 24302	3/22/10 3/25/10	035229CR 288771	ANHEUSER BUSCH CO INC NOTES CREDIT SUISSE SEC (USA) LLC	4.6250 2/01/15	9,000,000.00	4.686 105.48		9,493,290.00	517,366.06
SALE 44152	2/22/10 3/12/10	039483AM 423478	ARCHER DANIELS MIDLAND CO TENDERED	7.5000 3/15/27	5,787,000.00	6.524 118.76		6,873,162.03	511,012.06
SALE 48047	3/16/10 3/19/10	05565QBH 288752	BP CAPITAL MKTS PLC NOTES JEFFERIES & COMPANY	3.8750 3/10/15	10,000,000.00	3.444 104.39		10,439,200.00	243,763.95
SALE 48047	3/16/10 3/19/10	05565QBH 288752	BP CAPITAL MKTS PLC NOTES RBC CAPITAL (DOMESTIC)	3.8750 3/10/15	10,000,000.00	3.444 104.33		10,433,000.00	237,563.95
SALE 34809	3/08/10 3/11/10	071813AW 288722	BAXTER INTERNATIONAL INC. N KNIGHT LIBERTAS	5.9000 9/01/16	10,000,000.00	5.943 113.18		11,318,500.00	1,341,619.66
SALE 38111	3/17/10 3/22/10	20030NAU 288757	COMCAST CORP BONDS BARCLAYS CAPITAL INC	6.3000 11/15/17	10,000,000.00	6.286 111.52		11,152,400.00	1,144,885.73

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COMMON PENSION FD B (5142) -Cont.

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INVT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 30431	3/02/10 3/05/10	210371AF 288703	CONSTELLATION ENERGY GROUP CREDIT SUISSE SEC (USA) LLC	7.6000 4/01/32	10,000,000.00	6.183 114.71		11,471,100.00	-221,757.66
SALE 50907	3/02/10 3/05/10	29250RAS 288703	ENBRIDGE ENERGY PARTNERS CITIGROUP/CITIBANK DOMESTIC	5.2000 3/15/20	2,000,000.00	5.205 101.60		2,032,140.00	32,949.77
SALE 50907	3/12/10 3/17/10	29250RAS 288741	ENBRIDGE ENERGY PARTNERS CREDIT SUISSE SEC (USA) LLC	5.2000 3/15/20	5,000,000.00	5.205 100.79		5,039,700.00	41,649.81
SALE 30183	3/09/10 3/12/10	36962GXZ 288727	GENERAL ELECTRIC CAP CORP M TOUSSAINT CAPITAL	6.7500 3/15/32	5,000,000.00	6.466 102.57		5,128,650.00	-36,916.77
SALE 30183	3/09/10 3/12/10	36962GXZ 288727	GENERAL ELECTRIC CAP CORP M TOUSSAINT CAPITAL	6.7500 3/15/32	7,000,000.00	6.466 102.62		7,183,400.00	-48,393.48
SALE 50384	3/16/10 3/19/10	863667AB 288752	STRYKER CORP NOTES CANTOR FITZGERALD SECURITIE	4.3750 1/15/20	7,000,000.00	4.459 100.33		7,023,520.00	70,278.42
SALE 38461	3/17/10 3/22/10	89352HAD 288757	TRANS-CANADA PIPELINES BOND RBC CAPITAL (DOMESTIC)	6.2000 10/15/37	10,000,000.00	6.323 105.77		10,577,900.00	737,974.29
SUBTOTAL FIXED SALES:					100,787,000.00			108,165,962.03	4,571,995.79
TOTAL FUND SALES:					100,787,000.00			108,165,962.03	4,571,995.79

END OF REPORT FOR: COMMON PENSION FD B

5161 STATE OF NEW JERSEY  
DIVISION OF INVESTMENT  
DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

REIT COMMON PENSION FD A (5161)

PAGE:

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 STOCK AND OTHER EQUITIES									
PUR 50527	3/03/10 3/08/10	16524010 423491	CHESAPEAKE LODGING TRUST INSTINET (PORTAL)		24,200.00	19.766	169.40	478,494.50	
PUR 50527	3/03/10 3/08/10	16524010 423491	CHESAPEAKE LODGING TRUST ITG (CHANNEL)		800.00	19.840	8.00	15,880.00	
PUR 47925	3/03/10 3/08/10	55272X10 423491	MFA FINANCIAL INC WILLIAMS CAPITAL GROUP		25,000.00	7.315	250.00	183,132.50	
PUR 41428	3/03/10 3/08/10	91274F10 423491	U-STORE-IT TRUST WILLIAMS CAPITAL GROUP		50,000.00	6.783	500.00	339,665.00	
SUBTOTAL STOCK PURCHASES:					100,000.00		927.40	1,017,172.00	
TOTAL FUND PURCHASES:					100,000.00		927.40	1,017,172.00	

END OF REPORT FOR: REIT COMMON PENSION FD A

5162 STATE OF NEW JERSEY  
DIVISION OF INVESTMENT  
DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

MULTI SECTOR COMMON A (5162)

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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 STOCK AND OTHER EQUITIES									
PUR 39882	3/22/10 3/25/10	00282410 423643	ABBOTT LABORATORIES BMO CAPITAL MARKETS/EXECUTI		20,000.00	54.147	200.00	1,083,138.00	
PUR 39882	3/26/10 3/31/10	00282410 423662	ABBOTT LABORATORIES BLAYLOCK ROBERT VAN LLC		20,000.00	52.925	200.00	1,058,700.00	
PUR 50387	3/05/10 3/10/10	00507V10 423499	ACTIVISION BLIZZARD INC ITG (CHANNEL)		200,000.00	11.037	2,000.00	2,209,460.00	

PUR 50387	3/05/10 3/10/10	00507V10 423499	ACTIVISION BLIZZARD INC ITG (CHANNEL)	100,000.00	11.000	1,000.00	1,100,990.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				300,000.00	11.025	3,000.00	3,310,450.00
PUR 50387	3/12/10 3/17/10	00507V10 423617	ACTIVISION BLIZZARD INC ITG (CHANNEL)	100,000.00	11.417	1,000.00	1,142,720.00
PUR 50422	3/09/10 3/12/10	00949P10 423609	AIRTRAN HOLDINGS INC MERIDIAN EQUITY PARTNERS	100,000.00	5.311	1,000.00	532,110.00
PUR 50422	3/24/10 3/29/10	00949P10 423653	AIRTRAN HOLDINGS INC GRISWOLD COMPANY	100,000.00	5.067	1,000.00	507,740.00
PUR 50422	3/24/10 3/29/10	00949P10 423653	AIRTRAN HOLDINGS INC GRISWOLD COMPANY	100,000.00	5.066	1,000.00	507,570.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				200,000.00	5.067	2,000.00	1,015,310.00
PUR 49191	3/03/10 3/08/10	02942910 423491	AMERICAN SCIENCE & ENGIN MERRIMAN/OTC	10,000.00	73.464	100.00	734,741.00

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MULTI SECTOR COMMON A (5162) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 49191	3/05/10 3/10/10	02942910 423499	AMERICAN SCIENCE & ENGIN LABRANCHE/OTC		10,000.00	74.916	100.00	749,263.00	
PUR 49191	3/12/10 3/17/10	02942910 423617	AMERICAN SCIENCE & ENGIN ITG (CHANNEL)		10,000.00	75.603	100.00	756,127.00	
PUR 49191	3/19/10 3/24/10	02942910 423639	AMERICAN SCIENCE & ENGIN ITG (CHANNEL)		10,000.00	75.399	100.00	754,087.00	
PUR 49191	3/22/10 3/25/10	02942910 423643	AMERICAN SCIENCE & ENGIN MERRIMAN/OTC		4,449.00	75.894	44.49	337,696.01	
PUR 49191	3/23/10 3/26/10	02942910 423647	AMERICAN SCIENCE & ENGIN MERRIMAN/OTC		5,551.00	76.835	55.51	426,564.37	
PUR 49191	3/26/10 3/31/10	02942910 423662	AMERICAN SCIENCE & ENGIN INSTINET (PORTAL)		9,022.00	74.730	63.15	674,279.92	
PUR 51218	3/23/10 3/26/10	09702310 423647	BOEING COMPANY GRISWOLD COMPANY		50,000.00	72.208	500.00	3,610,915.00	
PUR 51218	3/24/10 3/29/10	09702310 423653	BOEING COMPANY MERIDIAN EQUITY PARTNERS		100,000.00	72.559	1,000.00	7,256,900.00	
PUR 51218	3/25/10 3/30/10	09702310 423657	BOEING COMPANY MERIDIAN EQUITY PARTNERS		50,000.00	72.892	500.00	3,645,090.00	
PUR 51218	3/26/10 3/31/10	09702310 423662	BOEING COMPANY MERIDIAN EQUITY PARTNERS		50,000.00	72.515	500.00	3,626,245.00	
PUR 51130	3/15/10 3/18/10	10113710 423621	BOSTON SCIENTIFIC CORP ELECTRONIC BROKERAGE SYSTEM		500,000.00	6.749	2,500.00	3,376,850.00	
PUR 51130	3/16/10 3/19/10	10113710 423625	BOSTON SCIENTIFIC CORP INSTINET (DOMESTIC)		150,000.00	6.928	7,500.00	1,046,745.00	
PUR 51130	3/17/10 3/22/10	10113710 423629	BOSTON SCIENTIFIC CORP INSTINET/SOFT-FACTSET		350,000.00	6.987	17,500.00	2,462,915.00	

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MULTI SECTOR COMMON A (5162) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 46083	3/12/10 3/17/10	12526910 423617	CF INDUSTRIES HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		30,000.00	95.448	300.00	2,863,746.00	

PUR 50906	2/25/10 3/02/10	12640810 423470	CSX CORP GRISWOLD COMPANY	100,000.00	47.435	1,000.00	4,744,450.00
PUR 50906	2/26/10 3/03/10	12640810 423474	CSX CORP ICAP CORPORATES LLC	100,000.00	47.534	1,000.00	4,754,390.00
PUR 50906	3/01/10 3/04/10	12640810 423479	CSX CORP ICAP CORPORATES LLC	100,000.00	47.972	1,000.00	4,798,170.00
PUR 50906	3/02/10 3/05/10	12640810 423484	CSX CORP MERIDIAN EQUITY PARTNERS	50,000.00	48.412	500.00	2,421,115.00
PUR 50906	3/03/10 3/08/10	12640810 423491	CSX CORP CABRERA	50,000.00	48.082	500.00	2,404,580.00
PUR 49563	3/03/10 3/08/10	12665010 423491	CVS CORP BLAYLOCK ROBERT VAN LLC	50,000.00	34.698	500.00	1,735,405.00
PUR 49563	3/04/10 3/09/10	12665010 423495	CVS CORP BLAYLOCK ROBERT VAN LLC	50,000.00	34.915	500.00	1,746,225.00
PUR 50473	3/12/10 3/17/10	17243V10 423617	CINEMARK HOLDINGS BMO CAPITAL MARKETS/EXECUTI	20,000.00	17.201	200.00	344,210.00
PUR 51156	3/17/10 3/22/10	17296710 423629	CITIGROUP INC CABRERA	200,000.00	4.034	2,000.00	808,820.00
PUR 51156	3/17/10 3/22/10	17296710 423629	CITIGROUP INC JACKSON SECS	200,000.00	4.012	2,000.00	804,340.00
PUR 51156	3/17/10 3/22/10	17296710 423629	CITIGROUP INC MURIEL SEIBERT & CO	200,000.00	4.040	2,000.00	810,000.00
PUR 51156	3/17/10 3/22/10	17296710 423629	CITIGROUP INC PACIFIC AMERICAN SECURITIES	100,000.00	4.040	1,000.00	405,000.00

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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 51156	3/17/10 3/22/10	17296710 423629	CITIGROUP INC SANDGRAIN SECURITIES		200,000.00	4.025	2,000.00	806,980.00	
PUR 51156	3/17/10 3/22/10	17296710 423629	CITIGROUP INC STURDIVANT/EXECUTION		100,000.00	4.050	1,000.00	406,000.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC CABRERA		150,000.00	4.063	1,500.00	610,950.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC CASTLE OAK SECURITIES		300,000.00	4.039	3,000.00	1,214,550.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		50,000.00	4.090	250.00	204,750.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC JACKSON SECS		100,000.00	4.059	1,000.00	406,930.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC MURIEL SEIBERT & CO		100,000.00	4.045	1,000.00	405,540.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC PACIFIC AMERICAN SECURITIES		100,000.00	4.050	1,000.00	406,000.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC SANDGRAIN SECURITIES		100,000.00	4.055	1,000.00	406,500.00	
PUR 51156	3/18/10 3/23/10	17296710 423633	CITIGROUP INC STURDIVANT/EXECUTION		100,000.00	4.042	1,000.00	405,170.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC CABRERA		150,000.00	3.962	1,500.00	595,755.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC CASTLE OAK SECURITIES		150,000.00	3.987	1,500.00	599,475.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		1,000,000.00	3.975	5,000.00	3,980,000.00	

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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
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TRXN/INVT#	TRADE/DELIVERY	CUSIP/DOCUMENT	SECURITY DESCRIPTION/BROKER/SERVICER OF RECORD	RATE/MATURITY	PAR-OR-SHARES	YIELD/PRICE	EXPENSE/COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		1,000,000.00	3.998	5,000.00	4,003,000.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000,000.00	3.987	10,000.00	7,983,000.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC JACKSON SECS		150,000.00	3.990	1,500.00	599,970.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC MURIEL SEIBERT & CO		150,000.00	3.976	1,500.00	597,945.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC PACIFIC AMERICAN SECURITIES		150,000.00	3.967	1,500.00	596,505.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC SANDGRAIN SECURITIES		100,000.00	3.990	1,000.00	400,000.00	
PUR 51156	3/19/10 3/24/10	17296710 423639	CITIGROUP INC STURDIVANT/EXECUTION		150,000.00	3.990	1,500.00	599,955.00	
PUR 51156	3/22/10 3/25/10	17296710 423643	CITIGROUP INC ELECTRONIC BROKERAGE SYSTEM		1,000,000.00	4.011	5,000.00	4,016,000.00	
PUR 51156	3/23/10 3/26/10	17296710 423647	CITIGROUP INC MURIEL SEIBERT & CO		50,000.00	4.130	500.00	207,000.00	
PUR 51156	3/23/10 3/26/10	17296710 423647	CITIGROUP INC PACIFIC AMERICAN SECURITIES		125,000.00	4.095	1,250.00	513,162.50	
PUR 51156	3/24/10 3/29/10	17296710 423653	CITIGROUP INC CASTLE OAK SECURITIES		150,000.00	4.162	1,500.00	625,815.00	
PUR 51156	3/24/10 3/29/10	17296710 423653	CITIGROUP INC MURIEL SEIBERT & CO		75,000.00	4.125	750.00	310,125.00	

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PUR 51156	3/24/10 3/29/10	17296710 423653	CITIGROUP INC STURDIVANT/EXECUTION		100,000.00	4.154	1,000.00	416,370.00	
PUR 51099	3/12/10 3/17/10	18683K10 423617	CLIFFS NATURAL RESOURCES PRINCETON SECURITIES GROUP		80,000.00	63.881	800.00	5,111,312.00	
PUR 51099	3/15/10 3/18/10	18683K10 423621	CLIFFS NATURAL RESOURCES BMO CAPITAL MARKETS/EXECUTI		50,000.00	63.326	500.00	3,166,810.00	
PUR 51099	3/16/10 3/19/10	18683K10 423625	CLIFFS NATURAL RESOURCES BLAYLOCK ROBERT VAN LLC		50,000.00	66.011	500.00	3,301,040.00	
PUR 51099	3/19/10 3/24/10	18683K10 423639	CLIFFS NATURAL RESOURCES BLAYLOCK ROBERT VAN LLC		50,000.00	64.223	500.00	3,211,655.00	
PUR 51099	3/22/10 3/25/10	18683K10 423643	CLIFFS NATURAL RESOURCES BMO CAPITAL MARKETS/EXECUTI		50,000.00	64.725	500.00	3,236,740.00	
PUR 51099	3/22/10 3/25/10	18683K10 423643	CLIFFS NATURAL RESOURCES BMO CAPITAL MARKETS/EXECUTI		50,000.00	62.820	500.00	3,141,520.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	63.773	1,000.00	6,378,260.00	
PUR 51099	3/23/10 3/26/10	18683K10 423647	CLIFFS NATURAL RESOURCES BMO CAPITAL MARKETS/EXECUTI		27,500.00	67.390	275.00	1,853,497.25	
PUR 51099	3/25/10 3/30/10	18683K10 423657	CLIFFS NATURAL RESOURCES BMO CAPITAL MARKETS/EXECUTI		10,500.00	69.474	105.00	729,579.90	
PUR 47108	2/24/10 3/01/10	19210850 423465	COEUR D'ALENE MINES CORP ID WILLIAMS CAPITAL GROUP		20,000.00	14.067	200.00	281,540.00	
PUR 47108	3/09/10 3/12/10	19210850 423609	COEUR D'ALENE MINES CORP ID WILLIAMS CAPITAL GROUP		80,000.00	15.821	800.00	1,266,512.00	

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PUR 47108	3/10/10 3/15/10	19210850 423613	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		40,000.00	16.036	400.00	641,836.00	
PUR 47108	3/12/10 3/17/10	19210850 423617	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		20,000.00	16.460	200.00	329,398.00	
PUR 47108	3/15/10 3/18/10	19210850 423621	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		90,000.00	16.251	900.00	1,463,490.00	
PUR 47108	3/16/10 3/19/10	19210850 423625	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		30,000.00	16.639	300.00	499,464.00	
PUR 47108	3/17/10 3/22/10	19210850 423629	COEUR D'ALENE MINES CORP ID BLAYLOCK ROBERT VAN LLC		20,000.00	16.889	200.00	337,986.00	
PUR 47108	3/22/10 3/25/10	19210850 423643	COEUR D'ALENE MINES CORP ID BLAYLOCK ROBERT VAN LLC		40,000.00	15.500	400.00	620,380.00	
PUR 47108	3/22/10 3/25/10	19210850 423643	COEUR D'ALENE MINES CORP ID BMO CAPITAL MARKETS/EXECUTI		50,000.00	15.197	500.00	760,365.00	
PUR 47108	3/25/10 3/30/10	19210850 423657	COEUR D'ALENE MINES CORP ID PRINCETON SECURITIES GROUP		60,000.00	14.939	600.00	896,928.00	
PUR 50585	2/25/10 3/02/10	20586240 423470	COMVERSE TECHNOLOGY INC LABRANCHE/OTC		20,000.00	8.600	200.00	172,200.00	
PUR 50585	3/01/10 3/04/10	20586240 423479	COMVERSE TECHNOLOGY INC MERRIMAN/OTC		20,000.00	8.956	200.00	179,310.00	
PUR 51132	3/15/10 3/18/10	20854P10 423621	CONSOL ENERGY INC BLAYLOCK ROBERT VAN LLC		40,000.00	48.999	400.00	1,960,340.00	
PUR 51132	3/16/10 3/19/10	20854P10 423625	CONSOL ENERGY INC BLAYLOCK ROBERT VAN LLC		60,000.00	48.170	600.00	2,890,782.00	
PUR 51132	3/16/10 3/19/10	20854P10 423625	CONSOL ENERGY INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	48.625	200.00	972,708.00	

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PUR 51132	3/17/10 3/22/10	20854P10 423629	CONSOL ENERGY INC BLAYLOCK ROBERT VAN LLC		40,000.00	49.476	400.00	1,979,436.00	
PUR 51132	3/18/10 3/23/10	20854P10 423633	CONSOL ENERGY INC WILLIAMS CAPITAL GROUP		20,000.00	48.594	200.00	972,086.00	
PUR 51132	3/22/10 3/25/10	20854P10 423643	CONSOL ENERGY INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	44.776	200.00	895,720.00	
PUR 51132	3/22/10 3/25/10	20854P10 423643	CONSOL ENERGY INC BMO CAPITAL MARKETS/EXECUTI		40,000.00	43.693	400.00	1,748,104.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					60,000.00	44.054	600.00	2,643,824.00	
PUR 50281	3/04/10 3/09/10	25468710 423495	WALT DISNEY CO MERIDIAN EQUITY PARTNERS		100,000.00	32.553	1,000.00	3,256,310.00	
PUR 50281	3/05/10 3/10/10	25468710 423499	WALT DISNEY CO MERIDIAN EQUITY PARTNERS		100,000.00	32.987	1,000.00	3,299,650.00	
PUR 48191	3/04/10 3/09/10	25470M10 423495	DISH NETWORKS MERRIMAN/OTC		100,000.00	21.052	1,000.00	2,106,240.00	
PUR 50998	3/05/10 3/10/10	26864810 423499	EMC CORP/MASS CABRERA		100,000.00	17.776	1,000.00	1,778,560.00	
PUR 50998	3/05/10 3/10/10	26864810 423499	EMC CORP/MASS GRISWOLD COMPANY		100,000.00	17.874	1,000.00	1,788,410.00	
PUR 50998	3/05/10 3/10/10	26864810 423499	EMC CORP/MASS JACKSON SECS		100,000.00	17.695	1,000.00	1,770,450.00	
PUR 50998	3/05/10 3/10/10	26864810 423499	EMC CORP/MASS PACIFIC AMERICAN SECURITIES		100,000.00	17.756	1,000.00	1,776,590.00	

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PUR 50998	3/05/10 3/10/10	26864810 423499	EMC CORP/MASS PRINCETON SECURITIES GROUP		100,000.00	17.617	1,000.00	1,762,740.00	
PUR 50998	3/08/10 3/11/10	26864810 423503	EMC CORP/MASS GRISWOLD COMPANY		100,000.00	18.353	1,000.00	1,836,280.00	
PUR 50998	3/08/10 3/11/10	26864810 423503	EMC CORP/MASS MERIDIAN EQUITY PARTNERS		100,000.00	18.056	1,000.00	1,806,620.00	
PUR 50998	3/08/10 3/11/10	26864810 423503	EMC CORP/MASS PRINCETON SECURITIES GROUP		100,000.00	18.187	1,000.00	1,819,700.00	
PUR 50998	3/12/10 3/17/10	26864810 423617	EMC CORP/MASS ICAP/SOFT		100,000.00	18.858	5,000.00	1,890,750.00	
PUR 39920	3/16/10 3/19/10	30161N10 423625	EXELON CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	45.207	200.00	904,348.00	
PUR 48126	2/24/10 3/01/10	35952W10 423465	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		20,000.00	28.251	200.00	565,224.00	
PUR 48126	2/25/10 3/02/10	35952W10 423470	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		20,000.00	27.744	200.00	555,082.00	
PUR 48126	2/26/10 3/03/10	35952W10 423474	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		20,000.00	28.395	200.00	568,104.00	
PUR 48126	3/23/10 3/26/10	35952W10 423647	FUEL SYSTEMS SOLUTIONS INC INSTINET (PORTAL)		20,000.00	31.684	140.00	633,814.00	
PUR 48126	3/24/10 3/29/10	35952W10 423653	FUEL SYSTEMS SOLUTIONS INC INSTINET (PORTAL)		20,000.00	31.403	140.00	628,208.00	
PUR 48126	3/24/10 3/29/10	35952W10 423653	FUEL SYSTEMS SOLUTIONS INC MERRIMAN/OTC		20,000.00	31.255	200.00	625,294.00	
PUR 48126	3/25/10 3/30/10	35952W10 423657	FUEL SYSTEMS SOLUTIONS INC INSTINET (PORTAL)		20,000.00	31.532	140.00	630,788.00	

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PUR 48126	3/26/10 3/31/10	35952W10 423662	FUEL SYSTEMS SOLUTIONS INC INSTINET (PORTAL)		8,447.00	30.199	59.13	255,153.46	
PUR 48126	3/26/10 3/31/10	35952W10 423662	FUEL SYSTEMS SOLUTIONS INC INSTINET (PORTAL)		20,000.00	30.732	140.00	614,780.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					28,447.00	30.574	199.13	869,933.46	
PUR 51296	3/26/10 3/31/10	38238810 423662	GOODRICH CORP PACIFIC AMERICAN SECURITIES		100,000.00	71.124	1,000.00	7,113,440.00	
PUR 50271	3/03/10 3/08/10	38255010 423491	GOODYEAR TIRE & RUBBER CO ICAP CORPORATES LLC		100,000.00	13.329	1,000.00	1,333,870.00	
PUR 50271	3/04/10 3/09/10	38255010 423495	GOODYEAR TIRE & RUBBER CO ICAP CORPORATES LLC		100,000.00	13.222	1,000.00	1,323,150.00	
PUR 50271	3/04/10 3/09/10	38255010 423495	GOODYEAR TIRE & RUBBER CO PACIFIC AMERICAN SECURITIES		100,000.00	13.325	1,000.00	1,333,540.00	
PUR 50271	3/05/10 3/10/10	38255010 423499	GOODYEAR TIRE & RUBBER CO ICAP CORPORATES LLC		100,000.00	13.470	1,000.00	1,348,000.00	
PUR 50271	3/26/10 3/31/10	38255010 423662	GOODYEAR TIRE & RUBBER CO MERIDIAN EQUITY PARTNERS		100,000.00	12.916	1,000.00	1,292,580.00	
PUR 50597	2/24/10 3/01/10	41586410 423465	HARSCO CORP WILLIAMS CAPITAL GROUP		20,000.00	30.080	200.00	601,806.00	
PUR 50597	2/25/10 3/02/10	41586410 423470	HARSCO CORP WILLIAMS CAPITAL GROUP		30,000.00	29.960	300.00	899,109.00	
PUR	2/25/10	41586410	HARSCO CORP						

50597	3/02/10	423470	WILLIAMS CAPITAL GROUP	30,000.00	29.537	300.00	886,407.00
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2 INTRA-DAY TRANSACTIONS SUBTOTAL:				60,000.00	29.749	600.00	1,785,516.00

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PUR 50597	2/26/10 3/03/10	41586410 423474	HARSCO CORP WILLIAMS CAPITAL GROUP		30,000.00	29.722	300.00	891,969.00	
PUR 50597	3/01/10 3/04/10	41586410 423479	HARSCO CORP BMO CAPITAL MARKETS/EXECUTI		20,000.00	30.478	200.00	609,754.00	
PUR 39928	2/25/10 3/02/10	43575830 423470	HOLLY CORP. WILLIAMS CAPITAL GROUP		20,000.00	25.972	200.00	519,646.00	
PUR 50666	3/05/10 3/10/10	46612K10 423499	JDA SOFTWARE ITG (CHANNEL)		19,710.00	29.429	197.10	580,250.57	
PUR 50666	3/15/10 3/18/10	46612K10 423621	JDA SOFTWARE LABRANCHE/OTC		15,000.00	28.649	150.00	429,888.00	
PUR 50666	3/16/10 3/19/10	46612K10 423625	JDA SOFTWARE MERRIMAN/OTC		10,000.00	28.184	100.00	281,941.00	
PUR 50666	3/17/10 3/22/10	46612K10 423629	JDA SOFTWARE ITG (CHANNEL)		10,000.00	28.330	100.00	283,400.00	
PUR 50666	3/22/10 3/25/10	46612K10 423643	JDA SOFTWARE MERRIMAN/OTC		10,000.00	27.820	100.00	278,298.00	
PUR 50666	3/23/10 3/26/10	46612K10 423647	JDA SOFTWARE LABRANCHE/OTC		10,000.00	28.030	100.00	280,400.00	
PUR 39940	3/16/10 3/19/10	46625H10 423625	JP MORGAN CHASE & CO GRISWOLD COMPANY		100,000.00	42.885	1,000.00	4,289,520.00	
PUR 39939	3/22/10 3/25/10	47816010 423643	JOHNSON & JOHNSON MERIDIAN EQUITY PARTNERS		60,000.00	65.301	600.00	3,918,648.00	
PUR 39944	3/22/10 3/25/10	50540R40 423643	LABORATORY CORP OF AMERICA BMO CAPITAL MARKETS/EXECUTI		20,000.00	76.174	200.00	1,523,682.00	
PUR 50903	2/25/10 3/02/10	51783410 423470	LAS VEGAS SANDS CORP GRISWOLD COMPANY		75,000.00	15.875	750.00	1,191,397.50	

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PUR 50903	2/25/10 3/02/10	51783410 423470	LAS VEGAS SANDS CORP ICAP CORPORATES LLC		100,000.00	15.834	1,000.00	1,584,400.00	
PUR 50903	2/25/10 3/02/10	51783410 423470	LAS VEGAS SANDS CORP MERIDIAN EQUITY PARTNERS		100,000.00	15.829	1,000.00	1,583,880.00	
PUR 50903	2/25/10 3/02/10	51783410 423470	LAS VEGAS SANDS CORP PRINCETON SECURITIES GROUP		75,000.00	15.857	750.00	1,190,002.50	
PUR 49728	3/09/10 3/12/10	52186520 423609	LEAR CORP BMO CAPITAL MARKETS/EXECUTI		10,000.00	74.237	100.00	742,466.00	
PUR 48853	3/03/10 3/08/10	52490110 423491	LEGG MASON INC BLAYLOCK ROBERT VAN LLC		50,000.00	26.898	500.00	1,345,380.00	
PUR 48853	3/04/10 3/09/10	52490110 423495	LEGG MASON INC WILLIAMS CAPITAL GROUP		50,000.00	27.996	500.00	1,400,295.00	
PUR 50782	2/24/10 3/01/10	55254110 423465	M & F WORLDWIDE CORP WILLIAMS CAPITAL GROUP		20,000.00	33.688	200.00	673,954.00	
PUR 50782	2/25/10 3/02/10	55254110 423470	M & F WORLDWIDE CORP WILLIAMS CAPITAL GROUP		20,000.00	33.251	200.00	665,220.00	
PUR	2/26/10	55254110	M & F WORLDWIDE CORP						

50782	3/03/10	423474	WILLIAMS CAPITAL GROUP	20,000.00	32.332	200.00	646,836.00
PUR	3/01/10	55254110	M & F WORLDWIDE CORP				
50782	3/04/10	423479	BMO CAPITAL MARKETS/EXECUTI	500.00	34.074	5.00	17,042.00
PUR	3/02/10	55254110	M & F WORLDWIDE CORP				
50782	3/05/10	423484	BMO CAPITAL MARKETS/EXECUTI	100.00	34.000	1.00	3,401.00
PUR	3/03/10	55254110	M & F WORLDWIDE CORP				
50782	3/08/10	423491	BMO CAPITAL MARKETS/EXECUTI	300.00	33.990	3.00	10,200.00
PUR	3/04/10	55254110	M & F WORLDWIDE CORP				
50782	3/09/10	423495	BMO CAPITAL MARKETS/EXECUTI	273.00	34.000	2.73	9,284.73

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PUR	3/09/10	55254110	M & F WORLDWIDE CORP						
50782	3/12/10	423609	BMO CAPITAL MARKETS/EXECUTI		18,827.00	33.840	188.27	637,292.07	
PUR	3/16/10	55254110	M & F WORLDWIDE CORP						
50782	3/19/10	423625	BMO CAPITAL MARKETS/EXECUTI		30,000.00	32.736	300.00	982,386.00	
PUR	3/17/10	55254110	M & F WORLDWIDE CORP						
50782	3/22/10	423629	BLAYLOCK ROBERT VAN LLC		20,000.00	33.554	200.00	671,280.00	
PUR	3/18/10	55254110	M & F WORLDWIDE CORP						
50782	3/23/10	423633	WILLIAMS CAPITAL GROUP		20,000.00	33.838	200.00	676,956.00	
PUR	3/19/10	55254110	M & F WORLDWIDE CORP						
50782	3/24/10	423639	WILLIAMS CAPITAL GROUP		20,000.00	32.707	200.00	654,338.00	
PUR	3/22/10	55254110	M & F WORLDWIDE CORP						
50782	3/25/10	423643	BMO CAPITAL MARKETS/EXECUTI		20,000.00	33.388	200.00	667,956.00	
PUR	3/24/10	55254110	M & F WORLDWIDE CORP						
50782	3/29/10	423653	BMO CAPITAL MARKETS/EXECUTI		10,000.00	31.587	100.00	315,968.00	
PUR	3/23/10	57776J10	MAXLINEAR A						
51231	3/29/10	423651	DEUTSCHE BANK AG (DOMESTIC)		13,000.00	14.000		182,000.00	
PUR	3/23/10	57776J10	MAXLINEAR A						
51231	3/29/10	423651	MORGAN STANLEY		10,000.00	14.000		140,000.00	
PUR	3/23/10	57776J10	MAXLINEAR A						
51231	3/29/10	423651	NEEDHAM & CO.		4,500.00	14.000		63,000.00	
PUR	3/23/10	57776J10	MAXLINEAR A						
51231	3/29/10	423651	THOMAS WEISEL PARTNERS		5,750.00	14.000		80,500.00	
PUR	3/23/10	57776J10	MAXLINEAR A						
51231	3/29/10	423651	UBS WARBURG LLC		6,750.00	14.000		94,500.00	
PUR	3/26/10	58933Y10	MERCK & CO. INC.						
49254	3/31/10	423662	ICAP CORPORATES LLC		100,000.00	37.496	1,000.00	3,750,560.00	

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PUR	3/03/10	59491810	MICROSOFT CORP.						
39954	3/08/10	423491	LABRANCHE/OTC		100,000.00	28.458	1,000.00	2,846,770.00	
PUR	3/05/10	60786L10	MODUSLINK GLOBAL SOLUTIONS						
43194	3/10/10	423499	ITG (CHANNEL)		20,000.00	10.857	200.00	217,336.00	
PUR	3/09/10	60786L10	MODUSLINK GLOBAL SOLUTIONS						
43194	3/12/10	423609	ITG (CHANNEL)		40,000.00	9.835	400.00	393,800.00	
PUR	3/10/10	60786L10	MODUSLINK GLOBAL SOLUTIONS						
43194	3/15/10	423613	ITG (CHANNEL)		20,000.00	9.919	200.00	198,570.00	
PUR	3/10/10	60786L10	MODUSLINK GLOBAL SOLUTIONS						
43194	3/15/10	423613	LIQUIDNET		20,000.00	9.950	400.00	199,400.00	
PUR	3/15/10	61166W10	MONSANTO CO						
51128	3/18/10	423621	PRINCETON SECURITIES GROUP		100,000.00	72.007	1,000.00	7,201,670.00	

PUR 51128	3/16/10 3/19/10	61166W10 423625	MONSANTO CO GRISWOLD COMPANY		100,000.00	72.033	1,000.00	7,204,310.00
PUR 51128	3/17/10 3/22/10	61166W10 423629	MONSANTO CO BLAYLOCK ROBERT VAN LLC		50,000.00	72.649	500.00	3,632,960.00
PUR 43551	3/16/10 3/19/10	62937750 423625	NRG ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	22.428	200.00	448,764.00
PUR 43551	3/17/10 3/22/10	62937750 423629	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		20,000.00	22.568	200.00	451,558.00
PUR 43551	3/18/10 3/23/10	62937750 423633	NRG ENERGY INC. WILLIAMS CAPITAL GROUP		20,000.00	22.422	200.00	448,634.00
PUR 43551	3/22/10 3/25/10	62937750 423643	NRG ENERGY INC. BLAYLOCK ROBERT VAN LLC		20,000.00	21.659	200.00	433,370.00
PUR 43551	3/22/10 3/25/10	62937750 423643	NRG ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	21.799	200.00	436,170.00

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PUR 43551	3/23/10 3/26/10	62937750 423647	NRG ENERGY INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	21.626	200.00	432,720.00	
PUR 48850	3/03/10 3/08/10	67066G10 423491	NVIDIA CORP INSTINET (PORTAL)		144,231.00	16.932	1,009.62	2,443,114.49	
PUR 48850	3/03/10 3/08/10	67066G10 423491	NVIDIA CORP ITG (CHANNEL)		55,769.00	16.968	557.69	946,862.81	
PUR 48435	3/12/10 3/17/10	71708110 423617	PFIZER INC ICAP CORPORATES LLC		200,000.00	17.108	2,000.00	3,423,560.00	
PUR 48435	3/16/10 3/19/10	71708110 423625	PFIZER INC INSTINET/SOFT-FACTSET		100,000.00	17.207	5,000.00	1,725,690.00	
PUR 48435	3/22/10 3/25/10	71708110 423643	PFIZER INC ICAP CORPORATES LLC		200,000.00	17.197	2,000.00	3,441,460.00	
PUR 48435	3/22/10 3/25/10	71708110 423643	PFIZER INC PRINCETON SECURITIES GROUP		200,000.00	17.219	2,000.00	3,445,740.00	
PUR 48435	3/24/10 3/29/10	71708110 423653	PFIZER INC PRINCETON SECURITIES GROUP		200,000.00	17.590	2,000.00	3,520,040.00	
PUR 48435	3/25/10 3/30/10	71708110 423657	PFIZER INC ICAP CORPORATES LLC		200,000.00	17.511	2,000.00	3,504,280.00	
PUR 48435	3/26/10 3/31/10	71708110 423662	PFIZER INC GRISWOLD COMPANY		100,000.00	17.185	1,000.00	1,719,500.00	
PUR 48435	3/26/10 3/31/10	71708110 423662	PFIZER INC ICAP CORPORATES LLC		100,000.00	17.244	1,000.00	1,725,360.00	
PUR 50812	2/24/10 3/01/10	74432010 423465	PRUDENTIAL FINANCIAL INC TOUSSAINT CAPITAL		100,000.00	51.338	1,000.00	5,134,790.00	
PUR 50812	2/25/10 3/02/10	74432010 423470	PRUDENTIAL FINANCIAL INC PACIFIC AMERICAN SECURITIES		100,000.00	50.908	1,000.00	5,091,840.00	

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PUR 50937	3/02/10 3/05/10	74752510 423484	QUALCOMM ITG (CHANNEL)		170,526.00	36.808	1,705.26	6,278,375.11	
PUR 50937	3/16/10 3/19/10	74752510 423625	QUALCOMM ITG (CHANNEL)		29,474.00	38.985	294.74	1,149,338.63	
PUR 50937	3/17/10 3/22/10	74752510 423629	QUALCOMM ITG (CHANNEL)		50,000.00	39.098	500.00	1,955,405.00	
PUR 50937	3/22/10 3/25/10	74752510 423643	QUALCOMM MERRIMAN/OTC		50,000.00	40.319	500.00	2,016,465.00	

PUR 51293	3/26/10 3/31/10	75043810 423662	RADIOSHACK CORP GRISWOLD COMPANY	100,000.00	23.453	1,000.00	2,346,330.00
PUR 51293	3/26/10 3/31/10	75043810 423662	RADIOSHACK CORP PRINCETON SECURITIES GROUP	50,000.00	23.716	500.00	1,186,280.00
PUR 48835	2/25/10 3/02/10	75075340 423470	RAILAMERICA INC WILLIAMS CAPITAL GROUP	20,000.00	11.720	200.00	234,602.00
PUR 48835	2/26/10 3/03/10	75075340 423474	RAILAMERICA INC BMO CAPITAL MARKETS/EXECUTI	20,000.00	11.994	200.00	240,084.00
PUR 51043	3/10/10 3/15/10	78112T10 423613	RUBICON TECHNOLOGY INC ITG (CHANNEL)	14,723.00	18.667	147.23	274,987.36
PUR 50826	2/24/10 3/01/10	78486Q10 423465	SVB FINANCIAL GROUP ITG (CHANNEL)	30,000.00	44.257	300.00	1,328,001.00
PUR 50826	2/25/10 3/02/10	78486Q10 423470	SVB FINANCIAL GROUP ITG (CHANNEL)	20,000.00	43.860	200.00	877,394.00
PUR 50826	3/02/10 3/05/10	78486Q10 423484	SVB FINANCIAL GROUP MERRIMAN/OTC	20,000.00	45.751	200.00	915,210.00
PUR 50826	3/03/10 3/08/10	78486Q10 423491	SVB FINANCIAL GROUP ITG (CHANNEL)	20,000.00	46.041	200.00	921,016.00

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PUR 50826	3/04/10 3/09/10	78486Q10 423495	SVB FINANCIAL GROUP MERRIMAN/OTC		10,000.00	46.346	100.00	463,555.00	
PUR 50826	3/05/10 3/10/10	78486Q10 423499	SVB FINANCIAL GROUP ITG (CHANNEL)		20,000.00	46.875	200.00	937,702.00	
PUR 50826	3/09/10 3/12/10	78486Q10 423609	SVB FINANCIAL GROUP LIQUIDNET		20,000.00	45.475	400.00	909,900.00	
PUR 50826	3/10/10 3/15/10	78486Q10 423613	SVB FINANCIAL GROUP MERRIMAN/OTC		20,000.00	45.879	200.00	917,776.00	
PUR 50826	3/12/10 3/17/10	78486Q10 423617	SVB FINANCIAL GROUP ITG (CHANNEL)		20,000.00	46.093	200.00	922,050.00	
PUR 50826	3/15/10 3/18/10	78486Q10 423621	SVB FINANCIAL GROUP LABRANCHE/OTC		20,000.00	46.186	200.00	923,920.00	
PUR 50826	3/22/10 3/25/10	78486Q10 423643	SVB FINANCIAL GROUP MERRIMAN/OTC		20,000.00	47.122	200.00	942,640.00	
PUR 50708	3/09/10 3/12/10	80854110 423609	SCHWEITZER MAUD BMO CAPITAL MARKETS/EXECUTI		20,000.00	43.057	200.00	861,342.00	
PUR 50708	3/16/10 3/19/10	80854110 423625	SCHWEITZER MAUD BLAYLOCK ROBERT VAN LLC		20,000.00	46.524	200.00	930,684.00	
PUR 50845	2/24/10 3/01/10	83211010 423465	SMITH INTERNATIONAL INC GRISWOLD COMPANY		100,000.00	40.730	1,000.00	4,074,020.00	
PUR 50845	2/25/10 3/02/10	83211010 423470	SMITH INTERNATIONAL INC WILLIAMS CAPITAL GROUP		50,000.00	39.988	500.00	1,999,910.00	
PUR 43667	3/16/10 3/19/10	83269640 423625	JM SMUCKER CO/THE BLAYLOCK ROBERT VAN LLC		10,000.00	59.865	100.00	598,747.00	
PUR 43667	3/17/10 3/22/10	83269640 423629	JM SMUCKER CO/THE BLAYLOCK ROBERT VAN LLC		10,000.00	59.872	100.00	598,821.00	

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PUR 43667	3/22/10 3/25/10	83269640 423643	JM SMUCKER CO/THE BLAYLOCK ROBERT VAN LLC		10,000.00	60.322	100.00	603,324.00	
PUR	3/08/10	87150310	SYMANTEC CORP						

48728	3/11/10	423503	ITG (CHANNEL)	150,000.00	16.887	1,500.00	2,534,580.00
PUR	3/09/10	87150310	SYMANTEC CORP				
48728	3/12/10	423609	ITG (CHANNEL)	50,000.00	17.036	500.00	852,275.00
PUR	3/12/10	87150310	SYMANTEC CORP				
48728	3/17/10	423617	ITG (CHANNEL)	100,000.00	17.462	1,000.00	1,747,210.00
PUR	3/12/10	87612E10	TARGET CORP				
51096	3/17/10	423617	ICAP/SOFT	200,000.00	52.974	10,000.00	10,604,760.00
PUR	3/15/10	87612E10	TARGET CORP				
51096	3/18/10	423621	BNY CONVERGEEEX EXEC SOLUTIO	200,000.00	53.104	10,000.00	10,630,740.00
PUR	3/22/10	87612E10	TARGET CORP				
51096	3/25/10	423643	BLAYLOCK ROBERT VAN LLC	50,000.00	53.612	500.00	2,681,085.00
PUR	3/19/10	88870610	TIVO INC.				
39983	3/24/10	423639	MERRIMAN/OTC	50,000.00	15.803	500.00	790,625.00
PUR	3/24/10	91301710	UNITED TECHNOLOGIES CORP				
51254	3/29/10	423653	GRISWOLD COMPANY	27,273.00	73.141	272.73	1,995,055.40
PUR	3/24/10	91301710	UNITED TECHNOLOGIES CORP				
51254	3/29/10	423653	MERIDIAN EQUITY PARTNERS	72,727.00	73.168	727.27	5,322,016.41
PUR	3/25/10	91301710	UNITED TECHNOLOGIES CORP				
51254	3/30/10	423657	MERIDIAN EQUITY PARTNERS	50,000.00	73.552	500.00	3,678,095.00
PUR	3/26/10	91301710	UNITED TECHNOLOGIES CORP				
51254	3/31/10	423662	MERIDIAN EQUITY PARTNERS	50,000.00	73.823	500.00	3,691,650.00
PUR	2/25/10	92241710	VEECO INSTRUMENTS INC				
50424	3/02/10	423470	ITG (CHANNEL)	30,000.00	33.584	300.00	1,007,808.00

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PUR	2/25/10	92241710	VEECO INSTRUMENTS INC						
50424	3/02/10	423470	ITG (CHANNEL)		20,000.00	33.395	200.00	668,096.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					50,000.00	33.508	500.00	1,675,904.00	
PUR	2/26/10	92241710	VEECO INSTRUMENTS INC						
50424	3/03/10	423474	ITG (CHANNEL)		30,000.00	33.942	300.00	1,018,569.00	
PUR	3/01/10	92241710	VEECO INSTRUMENTS INC						
50424	3/04/10	423479	MERRIMAN/OTC		10,000.00	35.039	100.00	350,486.00	
PUR	3/04/10	92241710	VEECO INSTRUMENTS INC						
50424	3/09/10	423495	MERRIMAN/OTC		10,000.00	35.173	100.00	351,832.00	
SUBTOTAL STOCK PURCHASES:					17,704,902.00		202,573.92	357,070,403.99	
TOTAL FUND PURCHASES:					17,704,902.00		202,573.92	357,070,403.99	

SALES OF STOCK AND OTHER EQUITIES

SALE	3/04/10	00817Y10	AETNA INC				39.43		
50646	3/09/10	423496	GRISWOLD COMPANY		100,000.00	31.042	1,000.00	3,103,130.57	144,783.90
SALE	3/05/10	00817Y10	AETNA INC				39.39		
50646	3/10/10	423500	GRISWOLD COMPANY		100,000.00	31.008	1,000.00	3,099,760.61	141,413.94
SALE	3/08/10	00817Y10	AETNA INC				39.74		
50646	3/11/10	423504	ICAP CORPORATES LLC		100,000.00	31.286	1,000.00	3,127,520.26	169,173.59
SALE	3/12/10	00817Y10	AETNA INC				81.36		
50646	3/17/10	423618	ICAP/SOFT		200,000.00	32.029	10,000.00	6,395,678.64	478,985.31
SALE	3/15/10	00817Y10	AETNA INC				39.70		
50646	3/18/10	423622	MERIDIAN EQUITY PARTNERS		100,000.00	31.255	1,000.00	3,124,470.30	166,123.63

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SALE 50646	3/16/10 3/19/10	00817Y10 423626	AETNA INC GRISWOLD COMPANY		200,000.00	31.486	79.98 2,000.00	6,295,160.02	378,466.69
SALE 50646	3/17/10 3/22/10	00817Y10 423630	AETNA INC ICAP CORPORATES LLC		100,000.00	31.829	40.43 1,000.00	3,181,819.57	223,472.90
SALE 45095	3/22/10 3/25/10	01307810 423644	ALBERTO-CULVER CO. WILLIAMS CAPITAL GROUP		30,000.00	27.149	10.35 300.00	814,144.65	51,575.49
SALE 45095	3/23/10 3/26/10	01307810 423648	ALBERTO-CULVER CO. BMO CAPITAL MARKETS/EXECUTI		20,000.00	26.894	6.84 200.00	537,663.16	29,283.72
SALE 45095	3/24/10 3/29/10	01307810 423654	ALBERTO-CULVER CO. BMO CAPITAL MARKETS/EXECUTI		20,000.00	26.529	6.74 200.00	530,373.26	21,993.82
SALE 45095	3/25/10 3/30/10	01307810 423658	ALBERTO-CULVER CO. BMO CAPITAL MARKETS/EXECUTI		20,000.00	26.063	6.63 200.00	521,057.37	12,677.93
SALE 39884	3/15/10 3/18/10	01964550 423622	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	4.002	2.55 500.00	199,587.45	-387,002.87
SALE 39884	3/24/10 3/29/10	01964550 423654	ALLIS-CHALMERS ENERGY INC. WILLIAMS CAPITAL GROUP		50,000.00	3.970	2.53 500.00	198,002.47	-388,587.85
SALE 44961	3/15/10 3/18/10	02040910 423622	ALMOST FAMILY INC ITG (CHANNEL)		10,000.00	35.734	4.54 100.00	357,236.46	188,038.18
SALE 50573	3/02/10 3/05/10	02313510 423485	AMAZON.COM INC LABRANCHE/OTC		50,000.00	125.65	79.79 500.00	6,282,260.21	367,942.09
SALE 50573	3/03/10 3/08/10	02313510 423492	AMAZON.COM INC MERRIMAN/OTC		20,000.00	125.35	31.84 200.00	2,506,764.16	141,036.91
SALE 50573	3/04/10 3/09/10	02313510 423496	AMAZON.COM INC LABRANCHE/OTC		10,000.00	128.19	16.28 100.00	1,281,850.72	98,987.09
SALE 50573	3/12/10 3/17/10	02313510 423618	AMAZON.COM INC ITG (CHANNEL)		30,000.00	131.71	50.19 300.00	3,951,147.81	402,556.93

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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 50573	3/15/10 3/18/10	02313510 423622	AMAZON.COM INC ITG (CHANNEL)		50,000.00	130.27	82.73 500.00	6,513,172.27	598,854.14
SALE 39887	3/15/10 3/18/10	02991220 423622	AMERICAN TOWER CORP. CL A WILLIAMS CAPITAL GROUP		20,000.00	43.196	10.98 200.00	863,715.02	392,073.24
SALE 47765	3/15/10 3/18/10	03042010 423622	AMERICAN WATER WORKS CO INC BLAYLOCK ROBERT VAN LLC		20,000.00	21.032	5.35 200.00	420,436.65	18,025.79
SALE 47765	3/16/10 3/19/10	03042010 423626	AMERICAN WATER WORKS CO INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	20.992	5.34 200.00	419,638.66	17,227.80
SALE 47765	3/19/10 3/24/10	03042010 423640	AMERICAN WATER WORKS CO INC ELECTRONIC BROKERAGE SYSTEM		20,000.00	21.104	5.36 100.00	421,978.64	19,567.78
SALE 47765	3/22/10 3/25/10	03042010 423644	AMERICAN WATER WORKS CO INC BLAYLOCK ROBERT VAN LLC		20,000.00	21.023	5.34 200.00	420,248.66	17,837.80
SALE 39888	2/25/10 3/02/10	03251110 423471	ANADARKO PETROLEUM CORP. BMO CAPITAL MARKETS/EXECUTI		40,000.00	68.472	34.79 400.00	2,738,449.21	1,860,643.70
SALE 50618	3/16/10 3/19/10	03265410 423626	ANALOG DEVICES BLAYLOCK ROBERT VAN LLC		20,000.00	29.963	7.62 200.00	599,042.38	53,663.75
SALE 50618	3/22/10 3/25/10	03265410 423644	ANALOG DEVICES WILLIAMS CAPITAL GROUP		20,000.00	30.002	7.63 200.00	599,832.37	54,453.74
SALE 39881	3/05/10 3/10/10	03783310 423500	APPLE INC ITG (CHANNEL)		10,000.00	218.83	27.79 100.00	2,188,249.21	895,256.26
SALE 39881	3/12/10 3/17/10	03783310 423618	APPLE INC ITG (CHANNEL)		10,000.00	226.91	28.82 100.00	2,269,024.18	976,031.23
SALE 39881	3/26/10 3/31/10	03783310 423663	APPLE INC INSTINET (PORTAL)		10,000.00	230.13	29.23 70.00	2,301,229.77	1,008,236.82
SALE 40527 68,523.66	3/16/10 3/19/10	04622410 423626	ASTEC INDUSTRIES INC. ITG (CHANNEL)		9,810.00	28.813	3.59 98.10	282,553.84	-

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

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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 40527 1,310.43	3/17/10 3/22/10	04622410 423630	ASTEC INDUSTRIES INC. ITG (CHANNEL)		190.00	28.901	.07 1.90	5,489.24	-
SALE 40527	3/22/10 3/25/10	04622410 423644	ASTEC INDUSTRIES INC. MERRIMAN/OTC		10,000.00	29.681	3.77 100.00	296,707.23	-61,169.94
SALE 40527	3/24/10 3/29/10	04622410 423654	ASTEC INDUSTRIES INC. LABRANCHE/OTC		20,000.00	31.088	7.90 200.00	621,560.10	-94,194.23
SALE 40527	3/25/10 3/30/10	04622410 423658	ASTEC INDUSTRIES INC. INSTINET (PORTAL)		20,000.00	31.458	8.00 140.00	629,006.00	-86,748.33
SALE 48472	3/15/10 3/18/10	04743P10 423622	ATHEROS COMMUNICATIONS IN ITG (CHANNEL)		25,000.00	36.045	11.45 250.00	900,871.05	219,109.52
SALE 48472	3/22/10 3/25/10	04743P10 423644	ATHEROS COMMUNICATIONS IN MERRIMAN/OTC		10,000.00	36.175	4.60 100.00	361,646.40	88,941.79
SALE 43167	3/15/10 3/18/10	04951310 423622	ATMEL CORP. MERRIMAN/OTC		100,000.00	5.048	6.42 1,000.00	503,793.58	125,624.77
SALE 43167	3/24/10 3/29/10	04951310 423654	ATMEL CORP. LABRANCHE/OTC		100,000.00	5.089	6.46 1,000.00	507,903.54	129,734.73
SALE 48324	3/05/10 3/10/10	08442310 423500	W R BERKLEY CORP WILLIAMS CAPITAL GROUP		40,000.00	26.167	13.30 400.00	1,046,278.70	28,504.68
SALE 50013	3/16/10 3/19/10	08651610 423626	BEST BUY ICAP CORPORATES LLC		100,000.00	39.335	49.96 1,000.00	3,932,450.04	-203,857.29
SALE 50013	3/17/10 3/22/10	08651610 423630	BEST BUY ICAP CORPORATES LLC		100,000.00	39.922	50.71 1,000.00	3,991,099.29	-145,208.04
SALE 50013	3/18/10 3/23/10	08651610 423634	BEST BUY MERRIDIAN EQUITY PARTNERS		100,000.00	40.471	51.40 1,000.00	4,046,068.60	-90,238.73
SALE 50013	3/19/10 3/24/10	08651610 423640	BEST BUY PRINCETON SECURITIES GROUP		100,000.00	41.269	52.42 1,000.00	4,125,877.58	-10,429.76

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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 50013	3/22/10 3/25/10	08651610 423644	BEST BUY GRISWOLD COMPANY		100,000.00	41.077	52.17 1,000.00	4,106,687.83	-29,619.51
SALE 50013	3/25/10 3/30/10	08651610 423658	BEST BUY ICAP CORPORATES LLC		93,000.00	44.039	52.02 930.00	4,094,654.28	247,888.45
SALE 48866	3/16/10 3/19/10	11844010 423626	THE BUCKLE INC BLAYLOCK ROBERT VAN LLC		10,000.00	35.406	4.50 100.00	353,959.50	44,653.34
SALE 48866	3/22/10 3/25/10	11844010 423644	THE BUCKLE INC WILLIAMS CAPITAL GROUP		30,000.00	36.630	13.96 300.00	1,098,598.04	170,679.55
SALE 48866	3/26/10 3/31/10	11844010 423663	THE BUCKLE INC BLAYLOCK ROBERT VAN LLC		20,000.00	36.624	9.31 200.00	732,266.69	113,654.37
SALE 46083	3/03/10 3/08/10	12526910 423492	CF INDUSTRIES HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		30,000.00	106.33	40.52 300.00	3,189,688.48	667,081.97
SALE 46083	3/03/10 3/08/10	12526910 423492	CF INDUSTRIES HOLDINGS INC WILLIAMS CAPITAL GROUP		20,000.00	107.73	27.37 200.00	2,154,466.63	472,728.96
SALE 46083	3/04/10 3/09/10	12526910 423496	CF INDUSTRIES HOLDINGS INC WILLIAMS CAPITAL GROUP		10,000.00	107.43	13.65 100.00	1,074,262.35	233,393.51
SALE 46083	3/05/10 3/10/10	12526910 423500	CF INDUSTRIES HOLDINGS INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	105.60	26.83 200.00	2,111,785.17	430,047.50
SALE 46083	3/08/10 3/11/10	12526910 423504	CF INDUSTRIES HOLDINGS INC BLAYLOCK ROBERT VAN LLC		10,000.00	105.23	13.37 100.00	1,052,261.63	211,392.79
SALE 49978	3/22/10 3/25/10	12673P10 423644	CA INC WILLIAMS CAPITAL GROUP		50,000.00	23.552	14.96 500.00	1,177,100.04	32,885.31
SALE 39907	3/22/10 3/25/10	12686C10 423644	CABLEVISION SYSTEMS-NY GRP- BLAYLOCK ROBERT VAN LLC		20,000.00	23.441	5.96 200.00	468,620.04	44,990.12

SALE	3/03/10	12960310	CALGON CARBON CORP				4.16		
46471	3/08/10	423492	BMO CAPITAL MARKETS/EXECUTI	20,000.00	16.346		200.00	326,715.84	56,611.59

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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	3/04/10	12960310	CALGON CARBON CORP				4.06		
46471	3/09/10	423496	WILLIAMS CAPITAL GROUP		20,000.00	15.946	200.00	318,707.94	48,603.69
SALE	3/05/10	12960310	CALGON CARBON CORP				4.07		
46471	3/10/10	423500	BLAYLOCK ROBERT VAN LLC		20,000.00	15.998	200.00	319,759.93	49,655.68
SALE	3/08/10	12960310	CALGON CARBON CORP				4.05		
46471	3/11/10	423504	BLAYLOCK ROBERT VAN LLC		20,000.00	15.933	200.00	318,453.95	48,349.70
SALE	3/15/10	12960310	CALGON CARBON CORP				4.10		
46471	3/18/10	423622	BLAYLOCK ROBERT VAN LLC		20,000.00	16.112	200.00	322,041.90	51,937.65
SALE	3/16/10	12960310	CALGON CARBON CORP				4.14		
46471	3/19/10	423626	BMO CAPITAL MARKETS/EXECUTI		20,000.00	16.264	200.00	325,065.86	54,961.61
SALE	2/24/10	13442910	CAMPBELL SOUP CO.				20.99		
43629	3/01/10	423466	BMO CAPITAL MARKETS/EXECUTI		50,000.00	33.044	500.00	1,651,664.01	-18,493.49
SALE	2/25/10	13442910	CAMPBELL SOUP CO.				21.05		
43629	3/02/10	423471	BMO CAPITAL MARKETS/EXECUTI		50,000.00	33.147	500.00	1,656,808.95	-13,348.55
SALE	3/16/10	13442910	CAMPBELL SOUP CO.				8.88		
43629	3/19/10	423626	WILLIAMS CAPITAL GROUP		20,000.00	34.950	200.00	698,791.12	30,728.12
SALE	3/22/10	13442910	CAMPBELL SOUP CO.				17.93		
43629	3/25/10	423644	BLAYLOCK ROBERT VAN LLC		40,000.00	35.295	400.00	1,411,366.07	75,240.07
SALE	3/05/10	15678210	CERNER CORP.				10.58		
43671	3/10/10	423500	ITG (CHANNEL)		10,000.00	83.302	100.00	832,911.42	274,173.55
SALE	3/05/10	15678210	CERNER CORP.				10.77		
43671	3/10/10	423500	ITG (CHANNEL)		10,000.00	84.737	100.00	847,254.23	288,516.36
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					20,000.00	84.019	21.35 200.00	1,680,165.65	562,689.91

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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	3/08/10	15678210	CERNER CORP.				10.70		
43671	3/11/10	423504	LABRANCHE/OTC		10,000.00	84.216	100.00	842,045.30	283,307.43
SALE	2/25/10	17243V10	CINEMARK HOLDINGS				4.05		
50473	3/02/10	423471	BMO CAPITAL MARKETS/EXECUTI		20,000.00	15.907	200.00	317,931.95	26,749.28
SALE	3/01/10	17243V10	CINEMARK HOLDINGS				4.11		
50473	3/04/10	423480	WILLIAMS CAPITAL GROUP		20,000.00	16.149	200.00	322,771.89	31,589.22
SALE	3/02/10	17243V10	CINEMARK HOLDINGS				2.12		
50473	3/05/10	423485	WILLIAMS CAPITAL GROUP		10,000.00	16.687	100.00	166,771.88	21,180.55
SALE	3/09/10	17243V10	CINEMARK HOLDINGS				4.43		
50473	3/12/10	423610	BMO CAPITAL MARKETS/EXECUTI		20,000.00	17.436	200.00	348,523.57	57,340.90
SALE	3/09/10	17275R10	CISCO SYSTEMS INC				33.20		
39905	3/12/10	423610	MERRIMAN/OTC		100,000.00	26.137	1,000.00	2,612,686.80	678,850.44
SALE	3/09/10	18538Q10	CLEARWIRE CORP. CL A				4.17		
43953	3/12/10	423610	ITG (CHANNEL)		39,200.00	8.359	392.00	327,284.47	
26,972.82									
SALE	3/10/10	18538Q10	CLEARWIRE CORP. CL A				.33		
43953	3/15/10	423614	ITG (CHANNEL)		3,100.00	8.300	31.00	25,698.67	
1,949.53									
SALE	3/15/10	18538Q10	CLEARWIRE CORP. CL A				5.15		
43953	3/18/10	423622	ITG (CHANNEL)		50,000.00	8.101	500.00	404,519.85	
21,469.27									

SALE	3/15/10	18538Q10	CLEARWIRE CORP. CL A				.80		
43953	3/18/10	423622	ITG (CHANNEL)	7,700.00	8.172	77.00		62,849.68	
3,859.89									
				-----	=====	-----		-----	-----
2 INTRA-DAY TRANSACTIONS SUBTOTAL:				57,700.00	8.110	5.95		467,369.53	
						577.00			
25,329.16									

SALE	3/24/10	18538Q10	CLEARWIRE CORP. CL A				5.03		
43953	3/29/10	423654	LABRANCHE/OTC	50,000.00	7.921	500.00		395,554.97	12,504.39

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SALE	3/24/10	18911Q10	CLOUD PEAK ENERGY INC				4.07		
49783	3/29/10	423654	BMO CAPITAL MARKETS/EXECUTI		20,000.00	16.013	200.00	320,047.93	37,443.77
SALE	2/24/10	19259P30	COINSTAR INC.				7.42		
42814	3/01/10	423466	ITG (CHANNEL)		20,000.00	29.206	200.00	583,912.58	-15,011.32
SALE	2/25/10	19259P30	COINSTAR INC.				7.44		
42814	3/02/10	423471	ITG (CHANNEL)		20,000.00	29.288	200.00	585,558.56	-13,365.34
SALE	3/01/10	19259P30	COINSTAR INC.				3.74		
42814	3/04/10	423480	MERRIMAN/OTC		10,000.00	29.409	100.00	293,981.26	-5,480.69
SALE	3/15/10	19259P30	COINSTAR INC.				7.86		
42814	3/18/10	423622	ITG (CHANNEL)		20,000.00	30.932	200.00	618,440.14	19,516.24
SALE	3/16/10	19259P30	COINSTAR INC.				4.01		
42814	3/19/10	423626	ITG (CHANNEL)		10,000.00	31.523	100.00	315,124.99	15,663.04
SALE	3/19/10	19259P30	COINSTAR INC.				4.13		
42814	3/24/10	423640	LABRANCHE/OTC		10,000.00	32.523	100.00	325,120.87	25,658.92
SALE	3/22/10	19259P30	COINSTAR INC.				4.12		
42814	3/25/10	423644	MERRIMAN/OTC		10,000.00	32.382	100.00	323,718.88	24,256.93
SALE	3/24/10	19259P30	COINSTAR INC.				12.62		
42814	3/29/10	423654	INSTINET (PORTAL)		30,000.00	33.103	210.00	992,870.38	94,484.54
SALE	3/24/10	19259P30	COINSTAR INC.				4.21		
42814	3/29/10	423654	MERRIMAN/OTC		10,000.00	33.103	100.00	330,923.79	31,461.84
SALE	3/25/10	19259P30	COINSTAR INC.				12.66		
42814	3/30/10	423658	INSTINET (PORTAL)		30,000.00	33.228	210.00	996,626.34	98,240.50
SALE	3/26/10	19259P30	COINSTAR INC.				12.62		
42814	3/31/10	423663	INSTINET (PORTAL)		30,000.00	33.120	210.00	993,380.38	94,994.54
SALE	3/16/10	20337210	COMMSCOPE INC.				7.39		
39906	3/19/10	423626	WILLIAMS CAPITAL GROUP		20,000.00	29.083	200.00	581,454.61	-163,481.82

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SALE	3/22/10	20337210	COMMSCOPE INC.				11.27		
39906	3/25/10	423644	BLAYLOCK ROBERT VAN LLC		30,000.00	29.559	300.00	886,464.73	-230,939.91
SALE	3/22/10	20825C10	CONOCOPHILLIPS				66.06		
39904	3/25/10	423644	MERIDIAN EQUITY PARTNERS		100,000.00	52.015	1,000.00	5,200,463.94	1,806,941.93
SALE	3/26/10	21935010	CORNING INC				25.11		
50365	3/31/10	423663	MURIEL SEIBERT & CO		100,000.00	19.768	1,000.00	1,975,764.89	-24,177.11
SALE	3/22/10	23257720	CYNOSURE INC. CL A				1.34		
40472	3/25/10	423644	MERRIMAN/OTC		10,000.00	10.512	100.00	105,022.66	-61,377.54
SALE	3/19/10	23280610	CYPRESS SEMICONDUCTOR CORP				14.96		
47084	3/24/10	423640	MERIDIAN EQUITY PARTNERS		100,000.00	11.776	1,000.00	1,176,585.04	294,490.50
SALE	3/16/10	24237010	DEAN FOODS				3.97		
46444	3/19/10	423626	WILLIAMS CAPITAL GROUP		20,000.00	15.615	200.00	312,104.03	-55,641.75
SALE	3/16/10	24702R10	DELL INC				36.22		

50514	3/19/10	423626	INSTINET (PORTAL)	200,000.00	14.257	1,400.00	2,849,943.78	-51,946.22
SALE	3/22/10	24702R10	DELL INC			18.51		
50514	3/25/10	423644	INSTINET (PORTAL)	100,000.00	14.567	700.00	1,456,021.49	5,076.49
SALE	3/22/10	24702R10	DELL INC			18.30		
50514	3/25/10	423644	MERRIMAN/OTC	100,000.00	14.409	1,000.00	1,439,871.70	-11,073.30
SALE	3/16/10	24736170	DELTA AIR LINES INC DEL			8.21		
48281	3/19/10	423626	ICAP CORPORATES LLC	50,000.00	12.919	500.00	645,436.79	276,877.19
SALE	3/19/10	24736170	DELTA AIR LINES INC DEL			8.07		
48281	3/24/10	423640	BLAYLOCK ROBERT VAN LLC	50,000.00	12.698	500.00	634,371.93	265,812.33
SALE	3/22/10	24736170	DELTA AIR LINES INC DEL			8.16		
48281	3/25/10	423644	WILLIAMS CAPITAL GROUP	50,000.00	12.835	500.00	641,261.84	272,702.24
SALE	3/22/10	25674610	DOLLAR TREE INC			15.00		
42996	3/25/10	423644	INSTINET (PORTAL)	20,000.00	59.026	140.00	1,180,373.00	404,533.65

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STATE OF NEW JERSEY  
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DETAIL REPORT OF SECURITIES TRANSACTIONS  
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SALE	3/22/10	25674610	DOLLAR TREE INC			14.71			
42996	3/25/10	423644	INSTINET (PORTAL)		20,000.00	57.898	140.00	1,157,795.29	381,955.94
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	58.462	29.71 280.00	2,338,168.29	786,489.59
SALE	2/25/10	26969P10	EAGLE MATERIALS INC			6.11			
48402	3/02/10	423471	BLAYLOCK ROBERT VAN LLC		20,000.00	24.021	200.00	480,203.89	-31,737.25
SALE	2/25/10	26969P10	EAGLE MATERIALS INC			6.10			
48402	3/02/10	423471	BMO CAPITAL MARKETS/EXECUTI		20,000.00	24.001	200.00	479,811.90	-32,129.24
SALE	3/12/10	27864210	EBAY INC			16.31			
50202	3/17/10	423618	ITG (CHANNEL)		50,000.00	25.679	500.00	1,283,448.69	104,657.19
SALE	3/15/10	27864210	EBAY INC			10.11			
50202	3/18/10	423622	ITG (CHANNEL)		30,000.00	26.510	300.00	795,001.89	87,726.99
SALE	3/16/10	27864210	EBAY INC			6.72			
50202	3/19/10	423626	LABRANCHE/OTC		20,000.00	26.455	200.00	528,893.28	57,376.68
SALE	2/25/10	28238P10	EHEALTH INC			2.16			
48171	3/02/10	423471	ITG (CHANNEL)		10,000.00	16.939	100.00	169,289.84	8,384.41
SALE	3/01/10	28238P10	EHEALTH INC			2.16			
48171	3/04/10	423480	MERRIMAN/OTC		10,000.00	17.001	100.00	169,907.84	9,002.40
SALE	3/02/10	28238P10	EHEALTH INC			4.28			
48171	3/05/10	423485	MERRIMAN/OTC		20,000.00	16.844	200.00	336,681.72	14,870.85
SALE	3/03/10	28238P10	EHEALTH INC			4.32			
48171	3/08/10	423492	MERRIMAN/OTC		20,000.00	17.007	200.00	339,937.68	18,126.81
SALE	3/05/10	28238P10	EHEALTH INC			3.12			
48171	3/10/10	423500	ITG (CHANNEL)		14,135.00	17.374	141.35	245,432.78	17,992.95

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SALE	3/08/10	28238P10	EHEALTH INC			1.30			
48171	3/11/10	423504	ITG (CHANNEL)		5,865.00	17.411	58.65	102,057.91	7,686.87
SALE	3/16/10	28238P10	EHEALTH INC			4.64			
48171	3/19/10	423626	ITG (CHANNEL)		20,000.00	18.265	200.00	365,085.36	43,274.49
SALE	3/19/10	28238P10	EHEALTH INC			5.10			
48171	3/24/10	423640	LABRANCHE/OTC		21,894.00	18.306	218.94	400,578.47	48,292.11
SALE	3/22/10	28238P10	EHEALTH INC			6.47			
48171	3/25/10	423644	LABRANCHE/OTC		28,106.00	18.104	281.06	508,543.49	56,302.67

SALE 48171	3/23/10 3/26/10	28238P10 423648	EHEALTH INC LABRANCHE/OTC					11.28 500.00			
				50,000.00	17.758				887,368.72	82,841.55	
SALE 40342	3/22/10 3/25/10	29084610 423644	EMCORE CORP. INSTINET (PORTAL)					.87 444.50			
				63,500.00	1.071				67,588.53	-360,683.55	
SALE 40342	3/23/10 3/26/10	29084610 423648	EMCORE CORP. INSTINET (PORTAL)					.50 255.50			
				36,500.00	1.072				38,853.75	-207,318.39	
SALE 39916	3/15/10 3/18/10	29380T10 423622	ENTERTAINMENT PROPERTIES TR BLAYLOCK ROBERT VAN LLC					5.32 100.00			
				10,000.00	41.817				418,067.68	157,007.04	
SALE 39916	3/18/10 3/23/10	29380T10 423634	ENTERTAINMENT PROPERTIES TR ELECTRONIC BROKERAGE SYSTEM					5.44 50.00			
				10,000.00	42.862				428,564.56	167,503.92	
SALE 39916	3/24/10 3/29/10	29380T10 423654	ENTERTAINMENT PROPERTIES TR BLAYLOCK ROBERT VAN LLC					5.51 100.00			
				10,000.00	43.342				433,311.49	172,250.85	
SALE 39916	3/25/10 3/30/10	29380T10 423658	ENTERTAINMENT PROPERTIES TR BMO CAPITAL MARKETS/EXECUTI					5.57 100.00			
				10,000.00	43.809				437,984.43	176,923.78	
SALE 44060	3/01/10 3/04/10	30205120 423480	EXIDE TECHNOLOGIES MERRIMAN/OTC					1.48 200.00			
				20,000.00	5.798				115,766.52	41,549.66	
SALE 44060	3/26/10 3/31/10	30205120 423663	EXIDE TECHNOLOGIES INSTINET (PORTAL)					1.79 175.00			
				25,000.00	5.624				140,418.21	47,647.13	

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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 48536	3/16/10 3/19/10	30257110 423626	FPL GROUP INC WILLIAMS CAPITAL GROUP		20,000.00	47.617	12.10 200.00	952,125.90	-138,436.06
SALE 48126	3/15/10 3/18/10	35952W10 423622	FUEL SYSTEMS SOLUTIONS INC ITG (CHANNEL)		20,000.00	34.454	8.76 200.00	688,869.24	72,392.81
SALE 39922	3/26/10 3/31/10	36955010 423663	GENERAL DYNAMICS CORP. STURDIVANT/EXECUTION		100,000.00	76.772	97.50 1,000.00	7,676,062.50	2,987,589.21
SALE 50531	2/24/10 3/01/10	38141G10 423466	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	158.26	40.20 200.00	3,165,013.80	48,719.80
SALE 50531	2/24/10 3/01/10	38141G10 423466	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	157.61	40.04 200.00	3,152,133.96	35,839.96
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	157.94	80.24 400.00	6,317,147.76	84,559.76
SALE 50531	2/25/10 3/02/10	38141G10 423471	GOLDMAN SACHS GROUP INC BMO CAPITAL MARKETS/EXECUTI		20,000.00	155.20	39.43 200.00	3,103,942.57	-12,351.43
SALE 39926	3/11/10 3/16/10	38259P50 423618	GOOGLE INC ITG (CHANNEL)		5,000.00	576.65	36.62 50.00	2,883,165.88	368,979.60
SALE 44059	3/22/10 3/25/10	39762420 423644	GREIF INC. CL B BMO CAPITAL MARKETS/EXECUTI		10,000.00	52.103	6.62 100.00	520,923.38	216,940.70
SALE 46469	3/05/10 3/10/10	43851610 423500	HONEYWELL INTERNATIONAL INC BLAYLOCK ROBERT VAN LLC		40,000.00	41.441	21.06 400.00	1,657,222.94	385,108.27
SALE 41547	2/25/10 3/02/10	44701110 423471	HUNTSMAN CORP. PRINCETON SECURITIES GROUP		100,000.00	13.803	17.53 1,000.00	1,379,252.47	492,831.08
SALE 39934	3/24/10 3/29/10	45091110 423654	ITT CORP. BMO CAPITAL MARKETS/EXECUTI		20,000.00	53.063	13.48 200.00	1,061,044.52	159,744.28

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SALE 39934	3/25/10 3/30/10	45091110 423658	ITT CORP. WILLIAMS CAPITAL GROUP		20,000.00	52.936	13.45 200.00	1,058,500.55	157,200.31
SALE 39934	3/26/10 3/31/10	45091110 423663	ITT CORP. BLAYLOCK ROBERT VAN LLC		20,000.00	52.756	13.41 200.00	1,054,910.59	153,610.35

SALE 48102	3/26/10 3/31/10	46069010 423663	INTERPUBLIC GROUP OF COS IN WILLIAMS CAPITAL GROUP				5.38 500.00		
				50,000.00	8.466			422,789.62	111,744.27
SALE 47300	3/26/10 3/31/10	46981410 423663	JACOBS ENGINEERING GROUP IN PRINCETON SECURITIES GROUP				40.11 700.00		
				70,000.00	45.113			3,157,169.89	348,858.15
SALE 39942	2/25/10 3/02/10	48517030 423471	KANSAS CITY SOUTHERN BMO CAPITAL MARKETS/EXECUTI				8.60 200.00		
				20,000.00	33.837			676,533.40	144,962.82
SALE 39942	3/12/10 3/17/10	48517030 423618	KANSAS CITY SOUTHERN BLAYLOCK ROBERT VAN LLC				13.67 300.00		
				30,000.00	35.875			1,075,933.33	278,577.47
SALE 39942	3/15/10 3/18/10	48517030 423622	KANSAS CITY SOUTHERN WILLIAMS CAPITAL GROUP				9.04 200.00		
				20,000.00	35.582			711,438.96	179,868.38
SALE 39942	3/16/10 3/19/10	48517030 423626	KANSAS CITY SOUTHERN BMO CAPITAL MARKETS/EXECUTI				9.13 200.00		
				20,000.00	35.906			717,918.87	186,348.29
SALE 39942	3/24/10 3/29/10	48517030 423654	KANSAS CITY SOUTHERN BMO CAPITAL MARKETS/EXECUTI				9.04 200.00		
				20,000.00	35.586			711,518.96	179,948.38
SALE 39942	3/25/10 3/30/10	48517030 423658	KANSAS CITY SOUTHERN WILLIAMS CAPITAL GROUP				9.22 200.00		
				20,000.00	36.279			725,370.78	193,800.20
SALE 40010	3/24/10 3/29/10	50207910 423654	LMI AEROSPACE INC. MERRIMAN/OTC				2.11 100.00		
				10,000.00	16.578			165,677.89	-4,890.86
SALE 40010	3/26/10 3/31/10	50207910 423663	LMI AEROSPACE INC. INSTINET (PORTAL)				2.24 70.00		
				10,000.00	17.613			176,060.76	5,492.01
SALE 40010	3/26/10 3/31/10	50207910 423663	LMI AEROSPACE INC. LIQUIDNET				2.19 200.00		
				10,000.00	17.230			172,097.81	1,529.06

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SALE 50903	3/09/10 3/12/10	51783410 423610	LAS VEGAS SANDS CORP PRINCETON SECURITIES GROUP				11.98 500.00		
				50,000.00	18.860			942,483.02	149,671.59
SALE 50903	3/10/10 3/15/10	51783410 423614	LAS VEGAS SANDS CORP ELECTRONIC BROKERAGE SYSTEM				12.17 250.00		
				50,000.00	19.165			958,007.83	165,196.40
SALE 50903	3/15/10 3/18/10	51783410 423622	LAS VEGAS SANDS CORP ICAP/SOFT				11.97 2,500.00		
				50,000.00	18.835			939,228.03	146,416.60
SALE 50903	3/15/10 3/18/10	51783410 423622	LAS VEGAS SANDS CORP LABRANCHE/SOFT				47.26 10,000.00		
				200,000.00	18.606			3,711,192.74	539,947.03
SALE 49728	3/22/10 3/25/10	52186520 423644	LEAR CORP BLAYLOCK ROBERT VAN LLC				9.92 100.00		
				10,000.00	78.037			780,262.08	130,803.65
SALE 49728	3/24/10 3/29/10	52186520 423654	LEAR CORP BMO CAPITAL MARKETS/EXECUTI				20.31 200.00		
				20,000.00	79.922			1,598,227.69	299,310.83
SALE 44270	3/16/10 3/19/10	53591920 423626	LIONS GATE ENTERTAINMENT CO BLAYLOCK ROBERT VAN LLC				1.57 200.00		
				20,000.00	6.145			122,702.43	10,997.33
SALE 44270	3/19/10 3/24/10	53591920 423640	LIONS GATE ENTERTAINMENT CO INSTINET/SOFT-FACTSET				76.99 50,000.00		
				1,000,000.00	6.062			6,011,823.01	426,567.88
SALE 44270	3/22/10 3/25/10	53591920 423644	LIONS GATE ENTERTAINMENT CO GRISWOLD COMPANY				2.09 273.00		
				27,300.00	6.000			163,524.91	11,047.44
SALE 44270	3/24/10 3/29/10	53591920 423654	LIONS GATE ENTERTAINMENT CO GRISWOLD COMPANY				19.55 2,527.00		
				252,700.00	6.092			1,536,775.50	125,381.53
SALE 46345	2/26/10 3/03/10	57632310 423475	MASTEC INC BLAYLOCK ROBERT VAN LLC				8.31 500.00		
				50,000.00	13.074			653,191.69	70,669.81
SALE 46345	3/01/10 3/04/10	57632310 423480	MASTEC INC BLAYLOCK ROBERT VAN LLC				8.35 500.00		
				50,000.00	13.134			656,206.65	73,684.77
SALE 46345	3/02/10 3/05/10	57632310 423485	MASTEC INC BLAYLOCK ROBERT VAN LLC				8.33 500.00		
				50,000.00	13.109			654,936.67	72,414.79

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SALE 46345	3/04/10 3/09/10	57632310 423496	MASTEC INC BMO CAPITAL MARKETS/EXECUTI	50,000.00	12.935	8.22 500.00	646,216.78	63,694.90
SALE 50247	3/16/10 3/19/10	58283910 423626	MEAD JOHNSON NUTRITION CO WILLIAMS CAPITAL GROUP	20,000.00	50.997	12.96 200.00	1,019,729.04	198,612.73
SALE 50247	3/26/10 3/31/10	58283910 423663	MEAD JOHNSON NUTRITION CO BLAYLOCK ROBERT VAN LLC	20,000.00	51.623	13.12 200.00	1,032,236.88	211,120.57
SALE 39954	3/26/10 3/31/10	59491810 423663	MICROSOFT CORP. MERRIMAN/OTC	100,000.00	29.676	37.69 1,000.00	2,966,552.31	1,875,746.09
SALE 48422	3/09/10 3/12/10	59511210 423610	MICRON TECHNOLOGY INC GRISWOLD COMPANY	100,000.00	9.451	12.01 1,000.00	944,037.99	157,257.10
SALE 48422	3/22/10 3/25/10	59511210 423644	MICRON TECHNOLOGY INC PRINCETON SECURITIES GROUP	100,000.00	10.236	13.00 1,000.00	1,022,597.00	235,816.11
SALE 48422	3/24/10 3/29/10	59511210 423654	MICRON TECHNOLOGY INC GRISWOLD COMPANY	100,000.00	10.486	13.32 1,000.00	1,047,536.68	260,755.79
SALE 50870	2/25/10 3/02/10	60107310 423471	MILLIPORE CORP BLAYLOCK ROBERT VAN LLC	40,000.00	94.372	47.95 400.00	3,774,448.05	203,684.05
SALE 50870	2/25/10 3/02/10	60107310 423471	MILLIPORE CORP BMO CAPITAL MARKETS/EXECUTI	10,000.00	94.097	11.96 100.00	940,862.04	48,171.04
SALE 50292	3/24/10 3/29/10	62007610 423654	MOTOROLA ICAP CORPORATES LLC	200,000.00	7.267	18.46 2,000.00	1,451,441.54	-137,105.87
SALE 46578	2/24/10 3/01/10	62886E10 423466	NCR CORP JACKSON SECS	50,000.00	12.817	8.14 500.00	640,341.86	112,181.04
SALE 46578	2/25/10 3/02/10	62886E10 423471	NCR CORP BLAYLOCK ROBERT VAN LLC	50,000.00	12.590	8.00 500.00	628,977.00	100,816.19
SALE 46578	3/01/10 3/04/10	62886E10 423480	NCR CORP GRISWOLD COMPANY	50,000.00	12.731	8.09 500.00	636,031.91	107,871.09

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 46578	3/02/10 3/05/10	62886E10 423485	NCR CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	12.790	8.13 500.00	639,006.87	110,846.06
SALE 46578	3/04/10 3/09/10	62886E10 423496	NCR CORP BMO CAPITAL MARKETS/EXECUTI		50,000.00	12.760	8.11 500.00	637,491.89	109,331.07
SALE 46578	3/16/10 3/19/10	62886E10 423626	NCR CORP GRISWOLD COMPANY		50,000.00	14.128	8.98 500.00	705,866.02	177,705.21
SALE 46578	3/22/10 3/25/10	62886E10 423644	NCR CORP BLAYLOCK ROBERT VAN LLC		50,000.00	13.789	8.76 500.00	688,931.24	160,770.42
SALE 41081	3/24/10 3/29/10	63530910 423654	NATIONAL CINEMEDIA INC. LABRANCHE/OTC		20,000.00	18.166	4.61 200.00	363,123.39	81,685.83
SALE 50283	3/16/10 3/19/10	65248E10 423626	NEWS CORP - CL A PRINCETON SECURITIES GROUP		300,000.00	14.067	53.60 3,000.00	4,217,016.40	71,396.76
SALE 50283	3/17/10 3/22/10	65248E10 423630	NEWS CORP - CL A MERIDIAN EQUITY PARTNERS		200,000.00	14.067	35.74 2,000.00	2,811,424.26	47,677.83
SALE 50283	3/22/10 3/25/10	65248E10 423644	NEWS CORP - CL A ICAP CORPORATES LLC		200,000.00	14.000	35.56 2,000.00	2,797,884.44	34,138.01
SALE 47267 271,382.15	2/26/10 3/03/10	66987M60 423475	NOVATEL WIRELESS INC ITG (CHANNEL)		100,000.00	6.631	8.43 1,000.00	662,061.57	-
SALE 47267	3/01/10 3/04/10	66987M60 423480	NOVATEL WIRELESS INC LABRANCHE/OTC		110,000.00	6.537	9.13 1,100.00	717,916.87	-308,871.23
SALE 39956	3/03/10 3/08/10	67000610 423492	NOVELL INC INSTINET (PORTAL)		200,000.00	6.080	15.45 1,400.00	1,214,604.55	6,496.09
SALE 39956	3/03/10 3/08/10	67000610 423492	NOVELL INC INSTINET (PORTAL)		94,118.00	6.101	7.30 658.83	573,566.61	5,042.85
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					294,118.00	6.087	22.75	1,788,171.16	
							2,058.83		

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T  
D E T A I L R E P O R T O F S E C U R I T I E S T R A N S A C T I O N S

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SALE 39956	3/03/10 3/08/10	67000610 423492	NOVELL INC ITG (CHANNEL)		705,882.00	5.996	53.76 7,058.82	4,225,708.83	-38,201.24
SALE 39956 27.13	3/04/10 3/09/10	67000610 423496	NOVELL INC LABRANCHE/OTC		150,000.00	6.051	11.53 1,500.00	906,108.47	
SALE 39956 27.13	3/04/10 3/09/10	67000610 423496	NOVELL INC MERRIMAN/OTC		150,000.00	6.051	11.53 1,500.00	906,108.47	
SALE 39956	3/05/10 3/10/10	67000610 423500	NOVELL INC ITG (CHANNEL)		200,000.00	6.020	15.29 2,000.00	1,201,884.71	-6,223.75
SALE 39958	3/16/10 3/19/10	67018T10 423626	NU SKIN ENTERPRISES INC. BMO CAPITAL MARKETS/EXECUTI		20,000.00	28.618	7.27 200.00	572,148.73	265,061.36
SALE 43552	2/26/10 3/03/10	71344810 423475	PEPSICO, INC. BMO CAPITAL MARKETS/EXECUTI		50,000.00	62.276	39.55 500.00	3,113,260.45	358,384.00
SALE 48435	2/26/10 3/03/10	71708110 423475	PFIZER INC MERIDIAN EQUITY PARTNERS		100,000.00	17.745	22.54 1,000.00	1,773,517.46	144,667.46
SALE 48435	3/02/10 3/05/10	71708110 423485	PFIZER INC GRISWOLD COMPANY		100,000.00	17.771	22.57 1,000.00	1,776,067.43	147,217.43
SALE 48435	3/02/10 3/05/10	71708110 423485	PFIZER INC ICAP CORPORATES LLC		100,000.00	17.778	22.58 1,000.00	1,776,797.42	147,947.42
SALE 41584	3/01/10 3/04/10	75876610 423480	REGAL ENTERTAINMENT GROUP-A PRINCETON SECURITIES GROUP		100,000.00	14.760	18.75 1,000.00	1,474,941.25	60,091.12
SALE 41584	3/02/10 3/05/10	75876610 423485	REGAL ENTERTAINMENT GROUP-A PRINCETON SECURITIES GROUP		50,000.00	15.015	9.54 500.00	750,230.46	42,805.39
SALE 41584	3/04/10 3/09/10	75876610 423496	REGAL ENTERTAINMENT GROUP-A BLAYLOCK ROBERT VAN LLC		50,000.00	15.131	9.61 500.00	756,055.39	48,630.33
SALE 41584	3/09/10 3/12/10	75876610 423610	REGAL ENTERTAINMENT GROUP-A ICAP CORPORATES LLC		50,000.00	16.605	10.55 500.00	829,729.45	122,304.38

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DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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 41584	3/11/10 3/16/10	75876610 423618	REGAL ENTERTAINMENT GROUP-A WILLIAMS CAPITAL GROUP		50,000.00	16.709	10.62 500.00	834,944.38	127,519.32
SALE 41584	3/18/10 3/23/10	75876610 423634	REGAL ENTERTAINMENT GROUP-A BLAYLOCK ROBERT VAN LLC		50,000.00	17.338	11.01 500.00	866,378.99	158,953.92
SALE 41584	3/26/10 3/31/10	75876610 423663	REGAL ENTERTAINMENT GROUP-A ELECTRONIC BROKERAGE SYSTEM		50,000.00	18.202	11.56 250.00	909,833.44	202,408.38
SALE 46982	3/16/10 3/19/10	7591EP10 423626	REGIONS FINANCIAL CORP PRINCETON SECURITIES GROUP		100,000.00	7.473	9.50 1,000.00	746,260.50	334,354.82
SALE 46982 354,834.57	3/17/10 3/22/10	7591EP10 423630	REGIONS FINANCIAL CORP ICAP CORPORATES LLC		100,000.00	7.678	9.76 1,000.00	766,740.24	
SALE 46982	3/18/10 3/23/10	7591EP10 423634	REGIONS FINANCIAL CORP MERIDIAN EQUITY PARTNERS		100,000.00	7.471	9.49 1,000.00	746,090.51	334,184.83
SALE 50204	2/25/10 3/02/10	77669610 423471	ROPER INDUSTRIES INC BLAYLOCK ROBERT VAN LLC		20,000.00	54.051	13.73 200.00	1,080,804.27	20,705.54
SALE 50204	3/24/10 3/29/10	77669610 423654	ROPER INDUSTRIES INC BLAYLOCK ROBERT VAN LLC		20,000.00	57.289	14.56 200.00	1,145,565.44	85,466.71
SALE 50204	3/25/10 3/30/10	77669610 423658	ROPER INDUSTRIES INC WILLIAMS CAPITAL GROUP		20,000.00	57.374	14.58 200.00	1,147,269.42	87,170.69
SALE 49208	3/02/10 3/05/10	77937610 423485	ROVI CORP ITG (CHANNEL)		100,000.00	34.352	43.63 1,000.00	3,434,186.37	649,214.58
SALE 49560	3/12/10 3/17/10	80090720 423618	SANMINA-SCI CORP ITG (CHANNEL)		30,000.00	17.626	6.72 300.00	528,473.28	278,048.67
SALE 49560	3/24/10 3/29/10	80090720 423654	SANMINA-SCI CORP LABRANCHE/OTC		20,000.00	16.813	4.27 200.00	336,051.73	169,101.99

SALE	3/24/10	82028010	SHAW GROUP INC (THE)				9.06		
48842	3/29/10	423654	LABRANCHE/OTC	20,000.00	35.667	200.00		713,122.94	138,044.14

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 48163	3/12/10 3/17/10	82706L10 423618	SILICON GRAPHICS INTERNATIO BLAYLOCK ROBERT VAN LLC		20,000.00	12.281	3.12 200.00	245,424.88	135,809.71
SALE 46935	3/16/10 3/19/10	83416B10 423626	SOLARWINDS INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	21.413	2.72 100.00	214,022.28	89,022.28
SALE 48743	3/19/10 3/24/10	87113010 423640	SYBASE INC BLAYLOCK ROBERT VAN LLC		50,000.00	47.318	30.05 500.00	2,365,384.95	382,209.28
SALE 48743	3/22/10 3/25/10	87113010 423644	SYBASE INC BLAYLOCK ROBERT VAN LLC		50,000.00	47.490	30.16 500.00	2,373,979.84	390,804.17
SALE 48743	3/23/10 3/26/10	87113010 423648	SYBASE INC WILLIAMS CAPITAL GROUP		50,000.00	47.763	30.33 500.00	2,387,614.67	404,439.00
SALE 48743	3/24/10 3/29/10	87113010 423654	SYBASE INC WILLIAMS CAPITAL GROUP		50,000.00	47.359	30.08 500.00	2,367,404.92	384,229.26
SALE 48743	3/25/10 3/30/10	87113010 423658	SYBASE INC PRINCETON SECURITIES GROUP		50,000.00	47.095	29.91 500.00	2,354,230.09	371,054.42
SALE 48743	3/26/10 3/31/10	87113010 423663	SYBASE INC GRISWOLD COMPANY		50,000.00	46.029	29.23 500.00	2,300,915.77	317,740.11
SALE 49845	2/24/10 3/01/10	88553510 423466	3COM CORP LABRANCHE/OTC		100,000.00	7.640	9.70 1,000.00	762,990.30	24,194.05
SALE 49845	2/26/10 3/03/10	88553510 423475	3COM CORP ITG (CHANNEL)		200,000.00	7.635	19.40 2,000.00	1,525,040.60	47,448.10
SALE 49845	3/01/10 3/04/10	88553510 423480	3COM CORP LABRANCHE/OTC		100,000.00	7.647	9.71 1,000.00	763,720.29	24,924.04
SALE 49845	3/02/10 3/05/10	88553510 423485	3COM CORP ITG (CHANNEL)		100,000.00	7.680	9.76 1,000.00	766,960.24	28,163.99
SALE 49845	3/08/10 3/11/10	88553510 423504	3COM CORP MERRIMAN/OTC		100,000.00	7.708	9.79 1,000.00	769,750.21	30,953.96

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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 49845	3/16/10 3/19/10	88553510 423626	3COM CORP LABRANCHE/OTC		100,000.00	7.685	9.76 1,000.00	767,490.24	28,693.99
SALE 45488	3/12/10 3/17/10	88731730 423618	TIME WARNER INC BLAYLOCK ROBERT VAN LLC		50,000.00	30.510	19.38 500.00	1,524,985.62	74,571.67
SALE 39983	3/04/10 3/09/10	88870610 423496	TIVO INC. MERRIMAN/OTC		100,000.00	15.482	19.67 1,000.00	1,547,200.33	764,918.47
SALE 39983	3/05/10 3/10/10	88870610 423500	TIVO INC. ITG (CHANNEL)		50,000.00	17.645	11.21 500.00	881,713.79	490,572.86
SALE 39987	3/22/10 3/25/10	91136310 423644	UNITED RENTALS INC. MERIDIAN EQUITY PARTNERS		100,000.00	7.998	10.16 1,000.00	798,769.84	-33,164.33
SALE 39987	3/24/10 3/29/10	91136310 423654	UNITED RENTALS INC. MERIDIAN EQUITY PARTNERS		100,000.00	8.433	10.72 1,000.00	842,299.28	10,365.11
SALE 50486	3/05/10 3/10/10	91390310 423500	UNIVERSAL HEALTH SERVICES-B WILLIAMS CAPITAL GROUP		50,000.00	33.096	21.02 500.00	1,654,288.98	159,685.65
SALE 50486	3/08/10 3/11/10	91390310 423504	UNIVERSAL HEALTH SERVICES-B BMO CAPITAL MARKETS/EXECUTI		50,000.00	33.010	20.97 500.00	1,649,984.03	155,380.70
SALE 50486	3/15/10 3/18/10	91390310 423622	UNIVERSAL HEALTH SERVICES-B ICAP CORPORATES LLC		100,000.00	33.636	42.72 1,000.00	3,362,587.28	373,380.61
SALE	3/24/10	91390310	UNIVERSAL HEALTH SERVICES-B				26.79		

50486	3/29/10	423654	BLAYLOCK ROBERT VAN LLC	60,000.00	35.145	600.00	2,108,091.21	314,567.21
SALE	3/26/10	91390310	UNIVERSAL HEALTH SERVICES-B			18.14		
50486	3/31/10	423663	BLAYLOCK ROBERT VAN LLC	40,000.00	35.701	400.00	1,427,629.86	231,947.19
SALE	3/16/10	91886610	VALASSIS COMMUNICATIONS INC			7.33		
42815	3/19/10	423626	WILLIAMS CAPITAL GROUP	20,000.00	28.832	200.00	576,440.67	329,712.31
SALE	3/26/10	92165910	VANDA PHARMACEUTICALS INC			7.55		
48839	3/31/10	423663	INSTINET (PORTAL)	50,000.00	11.886	350.00	593,942.45	2,439.33

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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	3/24/10	92241710	VEECO INSTRUMENTS INC			11.04			
50424	3/29/10	423654	INSTINET (PORTAL)	20,000.00	43.429	140.00	868,430.96	197,811.78	
SALE	3/24/10	92241710	VEECO INSTRUMENTS INC			11.00			
50424	3/29/10	423654	LABRANCHE/OTC	20,000.00	43.311	200.00	866,017.00	195,397.82	
SALE	3/26/10	92241710	VEECO INSTRUMENTS INC			11.11			
50424	3/31/10	423663	INSTINET (PORTAL)	20,000.00	43.721	140.00	874,262.89	203,643.71	
SALE	3/09/10	92929710	WMS INDUSTRIES INC			14.94			
48731	3/12/10	423610	BMO CAPITAL MARKETS/EXECUTI	30,000.00	39.205	300.00	1,175,847.06	-50,871.06	
SALE	2/24/10	93114210	WAL-MART STORES, INC.			40.91			
39992	3/01/10	423466	SANDGRAIN SECURITIES	60,000.00	53.687	600.00	3,220,597.09	1,092,909.93	
SALE	2/25/10	93114210	WAL-MART STORES, INC.			68.05			
39992	3/02/10	423471	CABRERA	100,000.00	53.578	1,000.00	5,356,691.95	1,810,546.69	
SALE	3/10/10	93114210	WAL-MART STORES, INC.			27.29			
39992	3/15/10	423614	GRISWOLD COMPANY	40,000.00	53.728	400.00	2,148,684.71	730,226.61	
SALE	3/12/10	93114210	WAL-MART STORES, INC.			137.04			
39992	3/17/10	423618	ICAP/SOFT	200,000.00	53.953	10,000.00	10,780,382.96	3,688,092.44	
SALE	3/15/10	93114210	WAL-MART STORES, INC.			21.14			
39992	3/18/10	423622	BLAYLOCK ROBERT VAN LLC	30,000.00	55.482	300.00	1,664,135.86	600,292.28	
SALE	3/15/10	93114210	WAL-MART STORES, INC.			27.98			
39992	3/18/10	423622	WILLIAMS CAPITAL GROUP	40,000.00	55.068	400.00	2,202,308.02	783,849.92	
SALE	3/11/10	94974610	WELLS FARGO & CO			37.55			
46541	3/16/10	423618	ICAP CORPORATES LLC	100,000.00	29.567	1,000.00	2,955,622.45	446,593.10	
SALE	3/12/10	94974610	WELLS FARGO & CO			37.79			
46541	3/17/10	423618	ICAP CORPORATES LLC	100,000.00	29.755	1,000.00	2,974,472.21	465,442.86	
SALE	3/17/10	94974610	WELLS FARGO & CO			38.64			
46541	3/22/10	423630	MERIDIAN EQUITY PARTNERS	100,000.00	30.422	1,000.00	3,041,121.36	532,092.01	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	3/22/10	94974610	WELLS FARGO & CO			38.61			
46541	3/25/10	423644	GRISWOLD COMPANY	100,000.00	30.399	1,000.00	3,038,831.39	529,802.03	
SALE	3/22/10	94974610	WELLS FARGO & CO			38.66			
46541	3/25/10	423644	GRISWOLD COMPANY	100,000.00	30.440	1,000.00	3,042,971.34	533,941.98	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					200,000.00	30.419	77.27 2,000.00	6,081,802.73	1,063,744.01
SALE	3/23/10	94974610	WELLS FARGO & CO			39.48			
46541	3/26/10	423648	GRISWOLD COMPANY	100,000.00	31.086	1,000.00	3,107,560.52	598,531.17	
SALE	3/05/10	98074510	WOODWARD GOVERNOR CO.			18.87			
41161	3/10/10	423500	LABRANCHE/OTC	50,000.00	29.720	500.00	1,485,481.13	-8,609.93	
SALE	3/16/10	98074510	WOODWARD GOVERNOR CO.			3.88			
41161	3/19/10	423626	ITG (CHANNEL)	10,000.00	30.510	100.00	304,996.12	6,177.91	
SALE	3/22/10	98074510	WOODWARD GOVERNOR CO.			7.88			

41161	3/25/10	423644	INSTINET (PORTAL)	20,000.00	30.999	140.00	619,822.12	22,185.69
SALE	3/23/10	98074510	WOODWARD GOVERNOR CO.			7.90		
41161	3/26/10	423648	LABRANCHE/OTC	20,000.00	31.106	200.00	621,914.10	24,277.67
SALE	2/25/10	H8912P10	TYCO ELECTRONICS LTD			16.37		
47547	3/02/10	423471	BLAYLOCK ROBERT VAN LLC	50,000.00	25.778	500.00	1,288,388.63	510,328.41
SALE	3/01/10	H8912P10	TYCO ELECTRONICS LTD			16.60		
47547	3/04/10	423480	MERIDIAN EQUITY PARTNERS	50,000.00	26.126	500.00	1,305,788.40	527,728.18
SALE	3/05/10	H8912P10	TYCO ELECTRONICS LTD			16.37		
47547	3/10/10	423500	BLAYLOCK ROBERT VAN LLC	50,000.00	25.773	500.00	1,288,153.63	510,093.41
SALE	3/12/10	H8912P10	TYCO ELECTRONICS LTD			16.84		
47547	3/17/10	423618	BLAYLOCK ROBERT VAN LLC	50,000.00	26.516	500.00	1,325,288.16	547,227.94

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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	3/16/10	H8912P10	TYCO ELECTRONICS LTD				10.16		
47547	3/19/10	423626	WILLIAMS CAPITAL GROUP		30,000.00	26.653	300.00	799,267.84	332,431.71
SALE	3/24/10	H8912P10	TYCO ELECTRONICS LTD				7.15		
47547	3/29/10	423654	WILLIAMS CAPITAL GROUP		20,000.00	28.125	200.00	562,290.85	251,066.76
SUBTOTAL STOCK SALES:					15,618,000.00		4,764.31 218,632.65	374,824,536.69	54,228,674.86
TOTAL FUND SALES:					15,618,000.00		4,764.31 218,632.65	374,824,536.69	54,228,674.86

END OF REPORT FOR: MULTI SECTOR COMMON A

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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	3/12/10	032177AD	AMSTED INDSTRIES	8.1250		8.250			
51161	3/17/10	288691	LOGAN CIRCLE	3/15/18	400,000.00	99.280		397,120.00	
PUR	3/17/10	058498AP	BALL CORP	6.7500		6.750			
51220	3/22/10	288691	LOGAN CIRCLE	9/15/20	250,000.00	100.00		250,000.00	
PUR	3/09/10	09747GAA	BOISE PAPER HOLD	8.0000		8.250			
51203	3/19/10	288691	LOGAN CIRCLE	4/01/20	250,000.00	98.311		245,777.50	
PUR	3/09/10	09747GAA	BOISE PAPER HOLD	8.0000		7.999			
51203	3/19/10	288691	LOGAN CIRCLE	4/01/20	175,000.00	100.00		175,000.00	
PUR	3/09/10	09747GAA	BOISE PAPER HOLD	8.0000		7.981			
51203	3/19/10	288691	LOGAN CIRCLE	4/01/20	125,000.00	100.12		125,156.25	
PUR	3/09/10	09747GAA	BOISE PAPER HOLD	8.0000		7.963			
51203	3/19/10	288691	LOGAN CIRCLE	4/01/20	100,000.00	100.25		100,250.00	
PUR	3/09/10	09747GAA	BOISE PAPER HOLD	8.0000		7.963			
51203	3/19/10	288691	LOGAN CIRCLE	4/01/20	100,000.00	100.25		100,250.00	
PUR	3/09/10	09747GAA	BOISE PAPER HOLD	8.0000		7.999			
51203	3/19/10	288691	LOGAN CIRCLE	4/01/20	100,000.00	100.00		100,000.00	
PUR	3/09/10	120111BJ	BUILDING MATERIALS CORP	7.5000		7.625			
51108	3/12/10	288691	LOGAN CIRCLE	3/15/20	170,000.00	99.135		168,529.50	
PUR	3/02/10	120468AA	BUMI CAPITAL PTE LTD	12.0000		11.023			
51007	3/05/10	288691	LOGAN CIRCLE	11/10/16	115,000.00	104.50		120,175.00	
PUR	2/25/10	153527AG	CENTRAL GARDEN	8.2500		8.250			
51021	3/08/10	288691	LOGAN CIRCLE	3/01/18	325,000.00	100.00		325,000.00	
PUR	2/26/10	153527AG	CENTRAL GARDEN	8.2500		8.034			
51021	3/08/10	288691	LOGAN CIRCLE	3/01/18	30,000.00	101.25		30,375.00	

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LOGAN CIRCLE (5163) -Cont.

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 51122	3/10/10 3/15/10	171871AM 288691	CINC BELL INC LOGAN CIRCLE	8.7500 3/15/18	405,000.00	9.000 98.596		399,313.80	
PUR 50509	3/11/10 3/16/10	319963AT 288691	FIRST DATA CORP LOGAN CIRCLE	10.5500 9/24/15	50,000.00	14.900 84.000		42,000.00	
PUR 50509	3/31/10 3/31/10	319963AT 288691	FIRST DATA CORP LOGAN CIRCLE	10.5500 9/24/15	43,519.00	10.542 100.00		43,519.00	
PUR 51121	3/10/10 3/15/10	345397VM 288691	FORD MOTOR CREDIT CO LLC LOGAN CIRCLE	8.1250 1/15/20	260,000.00	7.864 101.75		264,550.00	
PUR 51075	3/02/10 3/10/10	404121AA 288691	HCA INC LOGAN CIRCLE	7.2500 9/15/20	520,000.00	7.375 99.095		515,294.00	
PUR 51221	3/11/10 3/22/10	45928HAH 288691	INTL COAL GROUP LOGAN CIRCLE	9.1250 4/01/18	160,000.00	9.250 99.298		158,876.80	
PUR 51221	3/11/10 3/22/10	45928HAH 288691	INTL COAL GROUP LOGAN CIRCLE	9.1250 4/01/18	160,000.00	8.815 101.75		162,800.00	
PUR 51222	3/17/10 3/22/10	459745FV 288691	INTL LEASE FIN LOGAN CIRCLE	8.6250 9/15/15	500,000.00	8.998 98.409		492,045.00	
PUR 51074	3/05/10 3/10/10	466313AE 288691	JABIL CIRCUIT LOGAN CIRCLE	7.7500 7/15/16	400,000.00	6.813 104.75		419,000.00	
PUR 49650	3/12/10 3/17/10	485161AF 288691	KANSAS CITY SOUTHERN MEX LOGAN CIRCLE	12.5000 4/01/16	340,000.00	9.055 115.75		393,550.00	
PUR 42338	3/08/10 3/11/10	517834AB 288691	LAS VEGAS SANDS CORP LOGAN CIRCLE	6.3750 2/15/15	175,000.00	8.455 91.750		160,562.50	
PUR 51120	3/10/10 3/15/10	55263BAA 288691	MBNA CAPITAL A LOGAN CIRCLE	8.2780 12/01/26	375,000.00	8.445 98.500		369,375.00	
PUR 51137	3/09/10 3/16/10	552953BP 288691	MGM MIRAGE LOGAN CIRCLE	9.0000 3/15/20	150,000.00	8.696 102.00		153,000.00	

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 51137	3/09/10 3/16/10	552953BP 288691	MGM MIRAGE LOGAN CIRCLE	9.0000 3/15/20	100,000.00	9.000 100.00		100,000.00	
PUR 51289	3/23/10 3/26/10	573334AA 288691	MRTN MDSTRM PRTRNER & FIN LOGAN CIRCLE	8.8750 4/01/18	40,000.00	8.786 100.50		40,200.00	
PUR 51289	3/23/10 3/26/10	573334AA 288691	MRTN MDSTRM PRTRNER & FIN LOGAN CIRCLE	8.8750 4/01/18	160,000.00	9.126 98.594		157,750.40	
PUR 51289	3/23/10 3/26/10	573334AA 288691	MRTN MDSTRM PRTRNER & FIN LOGAN CIRCLE	8.8750 4/01/18	160,000.00	8.699 101.00		161,600.00	
PUR 50927	2/24/10 3/01/10	58445MAK 288691	MEDIACOM LLC/CAPTL CORP LOGAN CIRCLE	9.1250 8/15/19	475,000.00	9.124 100.00		475,000.00	
PUR 50927	3/04/10 3/09/10	58445MAK 288691	MEDIACOM LLC/CAPTL CORP LOGAN CIRCLE	9.1250 8/15/19	175,000.00	8.729 102.50		179,375.00	
PUR 42093	3/25/10 3/30/10	656533AB 288691	NORSKE SKOGIND LOGAN CIRCLE	6.1250 10/15/15	125,000.00	15.618 65.625		82,031.25	
PUR 50957	2/26/10 3/03/10	688225AC 288691	OSHKOSH CORP LOGAN CIRCLE	8.5000 3/01/20	245,000.00	8.500 100.00		245,000.00	
PUR 51310	3/24/10 3/29/10	690368AH 288692	OVERSEAS SHIPHLD LOGAN CIRCLE	8.1250 3/30/18	225,000.00	8.375 98.563		221,766.75	
PUR 48962	3/02/10 3/05/10	69368KAA 288691	PT ADARO INDONESIA LOGAN CIRCLE	7.6250 10/22/19	280,000.00	7.586 100.25		280,700.00	
PUR 51252	3/11/10 3/24/10	74112BAD 288691	PRESTIGE BRANDS LOGAN CIRCLE	8.2500 4/01/18	400,000.00	7.971 101.62		406,500.00	

PUR	3/12/10	750829AA	RAINBOW NATL SVCS	8.7500		7.836			
50775	3/17/10	288691	LOGAN CIRCLE	9/01/12	450,000.00	102.00			459,000.00
PUR	3/29/10	750829AA	RAINBOW NATL SVCS	8.7500		7.936			
50775	3/30/10	288691	LOGAN CIRCLE	9/01/12	75,000.00	101.75			76,312.50

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	3/11/10	858119AQ	STEEL DYNAMICS LOGAN CIRCLE	7.6250 3/15/20	225,000.00	7.625 100.00		225,000.00	
PUR	3/04/10	867363AN	SUNGARD DATE SYSTEMS INC LOGAN CIRCLE	10.6250 5/15/15	500,000.00	8.364 109.33		546,650.00	
PUR	3/11/10	87264MAE	TRW AUTOMOTIVE INC LOGAN CIRCLE	8.8750 12/01/17	125,000.00	8.336 103.00		128,750.00	
PUR	3/04/10	87311XAA	TW TELECOM HLDS LOGAN CIRCLE	8.0000 3/01/18	405,000.00	8.123 99.284		402,100.20	
PUR	3/22/10	983055AA	WYLE SERVICES CORP LOGAN CIRCLE	10.5000 4/01/18	235,000.00	10.750 98.675		231,886.25	
SUBTOTAL FIXED PURCHASES:					10,078,519.00			10,131,141.70	
TOTAL FUND PURCHASES:					10,078,519.00			10,131,141.70	

## SALES OF FIXED INCOME SECURITIES

SALE	3/05/10	05508RAD	B G FOODS INC LOGAN CIRCLE	7.6300 1/15/18	150,000.00	7.754 101.75		152,625.00	3,723.39
SALE	3/18/10	058498AP	BALL CORP LOGAN CIRCLE	6.7500 9/15/20	100,000.00	6.750 101.75		101,750.00	1,750.00
SALE	3/18/10	058498AP	BALL CORP LOGAN CIRCLE	6.7500 9/15/20	150,000.00	6.750 101.37		152,062.50	2,062.50
SALE	3/08/10	090613AD	BIOMET INC LOGAN CIRCLE	10.3750 10/15/17	450,000.00	9.723 110.25		496,125.00	30,696.98
SALE	3/08/10	12502CAS	CCH II LLC/CCH II CAPITA LOGAN CIRCLE	13.5000 11/30/16	51,001.00	9.543 120.00		61,201.20	389.55

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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	3/09/10	12502CAS	CCH II LLC/CCH II CAPITA LOGAN CIRCLE	13.5000 11/30/16	300,000.00	9.543 120.12		360,375.00	2,700.32
SALE	3/09/10	12543DAF	COMMUNITY HEALTH SYS LOGAN CIRCLE	8.8750 7/15/15	500,000.00	8.058 104.00		520,000.00	2,642.91
SALE	3/11/10	14888TAC	CATALYST PAPER C LOGAN CIRCLE	11.0000 12/15/16	85,000.00	26.379 101.25		86,062.50	41,379.55
SALE	3/11/10	14888TAC	CATALYST PAPER C LOGAN CIRCLE	11.0000 12/15/16	34,000.00	26.379 101.00		34,340.00	16,466.82
SALE	3/16/10	14888TAC	CATALYST PAPER C LOGAN CIRCLE	11.0000 12/15/16	255,000.00	26.379 100.75		256,912.50	122,805.67
SALE	3/03/10	14987BAA	CC HOLDINGS GS V LLC/CRO LOGAN CIRCLE	7.7500 5/01/17	250,000.00	8.098 109.00		272,500.00	27,190.80
SALE	3/10/10	210805CV	CONTINENTAL AIRLS PA LOGAN CIRCLE	7.5660 9/15/21	33,639.64	9.897 100.00		33,639.64	5,844.89
SALE	3/12/10	319963AT	FIRST DATA CORP LOGAN CIRCLE	10.5500 9/24/15	75,000.00	13.673 85.750		64,312.50	-1,806.87

SALE 42159	3/10/10 3/15/10	345397VA 288691	FORD MOTOR CREDIT CO LLC LOGAN CIRCLE	9.8750 8/10/11	650,000.00	18.100 105.75		687,375.00	101,323.56
SALE 48007	3/09/10 3/12/10	345397VK 288691	FORD MOTOR CREDIT CO LOGAN CIRCLE	7.5000 8/01/12	70,000.00	10.873 102.50		71,750.00	6,609.85
SALE 49926	3/15/10 3/18/10	38869PAF 288691	GRAPHIC PACKAGING INTL LOGAN CIRCLE	9.5000 6/15/17	150,000.00	8.398 106.75		160,125.00	1,324.61
SALE 49926	3/17/10 3/22/10	38869PAF 288691	GRAPHIC PACKAGING INTL LOGAN CIRCLE	9.5000 6/15/17	75,000.00	8.398 106.88		80,160.00	764.68
SALE 44821	3/12/10 3/17/10	422248AA 288691	HEALTH NET INC LOGAN CIRCLE	6.3750 6/01/17	260,000.00	10.055 93.000		241,800.00	30,074.21

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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 44488	3/17/10 3/22/10	45974VA2 288691	INTL LEASE FINANCE CORP LOGAN CIRCLE	5.7500 6/15/11	750,000.00	13.951 99.500		746,250.00	63,845.66
SALE 50773	3/05/10 3/10/10	466313AD 288691	JABIL CIRCUIT INC LOGAN CIRCLE	8.2500 3/15/18	500,000.00	7.175 107.50		537,500.00	5,187.99
SALE 51137	3/09/10 3/16/10	552953BP 288691	MGM MIRAGE LOGAN CIRCLE	9.0000 3/15/20	150,000.00	8.816 102.37		153,562.50	1,762.50
SALE 51137	3/09/10 3/16/10	552953BP 288691	MGM MIRAGE LOGAN CIRCLE	9.0000 3/15/20	100,000.00	8.816 102.25		102,250.00	1,050.00
SALE 50691	2/24/10 3/01/10	58446VAE 288691	MEDIACOM BROADBD LLC LOGAN CIRCLE	8.5000 10/15/15	475,000.00	8.578 100.00		475,000.00	1,694.45
SALE 50691	3/04/10 3/09/10	58446VAE 288691	MEDIACOM BROADBD LLC LOGAN CIRCLE	8.5000 10/15/15	175,000.00	8.578 102.00		178,500.00	4,118.57
SALE 44296	3/17/10 3/22/10	640204AG 288691	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15	105,000.00	22.972 102.25		107,362.50	47,809.28
SALE 44296	3/17/10 3/22/10	640204AG 288691	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15	105,000.00	22.972 102.25		107,362.50	47,809.28
SALE 51310	3/25/10 3/30/10	690368AH 288691	OVERSEAS SHIPHLD LOGAN CIRCLE	8.1250 3/30/18	225,000.00	8.375 99.375		223,593.75	1,965.16
SALE 48962	3/04/10 3/09/10	69368KAA 288691	PT ADARO INDONESIA LOGAN CIRCLE	7.6250 10/22/19	100,000.00	7.654 101.00		101,000.00	1,206.95
SALE 48962	3/11/10 3/16/10	69368KAA 288691	PT ADARO INDONESIA LOGAN CIRCLE	7.6250 10/22/19	380,000.00	7.654 103.37		392,825.00	13,604.46
SALE 42096	3/17/10 3/22/10	72347QAD 288691	PINNACLE FOODS FINANCE LOGAN CIRCLE	10.6250 4/01/17	250,000.00	13.591 106.00		265,000.00	47,915.94
SALE 50214	3/24/10 3/29/10	72347QAE 288691	PINNACLE FOODS FINACE L LOGAN CIRCLE	9.2500 4/01/15	500,000.00	9.244 103.12		515,625.00	15,625.00

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 50170	3/11/10 3/16/10	74913GAW 288691	QWEST CORP LOGAN CIRCLE	8.3750 5/01/16	800,000.00	8.628 112.37		899,000.00	108,590.18
SALE 43046	3/09/10 3/12/10	750829AB 288691	RAINBOW NATIONAL SERVICES LOGAN CIRCLE	10.3750 9/01/14	170,000.00	9.519 105.50		179,350.00	4,164.86
SALE 47628	3/17/10 3/22/10	832248AS 288691	SMITHFIELD FOODS INC LOGAN CIRCLE	10.0000 7/15/14	250,000.00	9.377 111.25		278,125.00	22,769.71
SALE 47628	3/24/10 3/29/10	832248AS 288691	SMITHFIELD FOODS INC LOGAN CIRCLE	10.0000 7/15/14	525,000.00	9.377 112.24		589,260.00	53,060.92
SALE 50278	3/11/10 3/16/10	858119AN 288691	STEEL DYNAMICS INC LOGAN CIRCLE	7.7500 4/15/16	420,000.00	9.653 102.50		430,500.00	46,675.55
SALE 50532	3/04/10 3/09/10	867363AL 288691	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	480,000.00	9.055 105.07		504,336.00	195.07

SALE 42313	3/16/10 3/17/10	88732AAD 288691	TIME WARNER TELECOM LOGAN CIRCLE	9.2500 2/15/14	775,000.00	8.972 103.45		801,737.50	19,861.34
SALE 47949	3/26/10 3/31/10	95081QAH 288691	WESCO DISTR INC LOGAN CIRCLE	7.5000 10/15/17	110,000.00	11.216 97.500		107,250.00	17,723.76
SUBTOTAL FIXED SALES:					10,983,640.64			11,528,505.59	
922,580.05									
TOTAL FUND SALES:					10,983,640.64			11,528,505.59	
922,580.05									

END OF REPORT FOR: LOGAN CIRCLE

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STATE OF NEW JERSEY  
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 50655	3/09/10 3/12/10	00430XAC 288692	ACCELLENT INC POST ADVISORY	8.3750 2/01/17	650,000.00	8.132 101.25		658,125.00	
PUR 51158	3/12/10 3/17/10	030096AG 288692	AMERICAN STORES CO POST ADVISORY	7.9000 5/01/17	875,000.00	9.106 93.765		820,443.75	
PUR 48100	3/09/10 3/12/10	037933AF 288692	APRIA HEALTHCARE GROUP POST ADVISORY	12.3750 11/01/14	200,000.00	9.802 109.37		218,750.00	
PUR 51077	3/05/10 3/10/10	053773AK 288692	AVIS BUDGET CAR POST ADVISORY	9.6250 3/15/18	875,000.00	9.875 98.634		863,047.50	
PUR 50942	2/25/10 3/02/10	125581FW 288692	CIT GROUP INC POST ADVISORY	7.0000 5/01/16	750,000.00	9.748 87.375		655,312.50	
PUR 50942	3/19/10 3/24/10	125581FW 288692	CIT GROUP INC POST ADVISORY	7.0000 5/01/16	1,000,000.00	8.787 91.625		916,250.00	
PUR 50883	3/04/10 3/09/10	148867AA 288692	CATALINA MARKETING CORP POST ADVISORY	11.2500 10/01/15	750,000.00	9.920 105.62		792,187.50	
PUR 51159	3/12/10 3/17/10	15135BAB 288692	CENTENE CORP DEL POST ADVISORY	7.2500 4/01/14	750,000.00	7.537 99.013		742,593.75	
PUR 50220	3/12/10 3/17/10	18451QAA 288692	CLEAR CHANNEL WORLDWIDE POST ADVISORY	9.2500 12/15/17	225,000.00	8.548 103.89		233,763.75	
PUR 50212	3/12/10 3/17/10	18451QAB 288692	CLEAR CHANNEL WORLDWIDE POST ADVISORY	9.2500 12/15/17	100,000.00	8.504 104.14		104,145.00	
PUR 46466	3/16/10 3/19/10	204780AC 288692	COMPUCOM SYSTEMS POST ADVISORY	12.5000 10/01/15	275,000.00	10.986 106.14		291,898.75	
PUR 51227	3/16/10 3/22/10	2538WAC 288692	DIGICEL GROUP LTD POST ADVISORY	10.5000 4/15/18	1,500,000.00	10.497 100.00		1,500,000.00	

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STATE OF NEW JERSEY  
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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 50544	3/12/10 3/17/10	283831AJ 288692	EL POLLO LOCO INC POST ADVISORY	11.7500 12/01/12	375,000.00	9.793 104.52		391,950.00	
PUR 49670	3/09/10 3/12/10	345397VL 288692	FORD MOTOR CRED L P POST ADVISORY	8.7000 10/01/14	300,000.00	7.258 105.50		316,500.00	
PUR 49829	3/19/10 3/24/10	368682AH 288692	GENCORP INC POST ADVISORY	9.5000 8/15/13	800,000.00	8.671 102.37		819,000.00	
PUR 48827	3/11/10 3/16/10	37250WAA 288692	GEOEYE INC POST ADVISORY	9.6250 10/01/15	450,000.00	8.811 103.50		465,750.00	
PUR 51004	3/02/10 3/05/10	458207AC 288692	INTELSAT JACKSON HLDG POST ADVISORY	11.5000 6/15/16	1,375,000.00	9.914 107.25		1,474,687.50	

PUR	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
51143	3/09/10	3/16/10	552953BP 288692	MGM MIRAGE POST ADVISORY	9.0000 3/15/20	125,000.00	8.622 102.50		128,125.00	
51143	3/09/10	3/16/10	552953BP 288692	MGM MIRAGE POST ADVISORY	9.0000 3/15/20	1,000,000.00	9.000 100.00		1,000,000.00	
51291	3/23/10	3/26/10	573334AA 288692	MRTN MDSTRM PRTRNER & FIN POST ADVISORY	8.8750 4/01/18	475,000.00	9.126 98.594		468,321.50	
51003	2/26/10	3/05/10	654679AA 288692	NISKA GAS STORAGE US/CAN POST ADVISORY	8.8750 3/15/18	875,000.00	8.874 100.00		875,000.00	
51003	3/22/10	3/25/10	654679AA 288692	NISKA GAS STORAGE US/CAN POST ADVISORY	8.8750 3/15/18	275,000.00	8.567 101.75		279,812.50	
51228	3/11/10	3/22/10	701081AS 288692	PARKER DRILLING CO POST ADVISORY	9.1250 4/01/18	475,000.00	9.124 100.00		475,000.00	
49861	3/12/10	3/17/10	71742QAN 288692	PHIBRO ANIMAL HEALTH COR POST ADVISORY	10.0000 8/01/13	400,000.00	8.264 105.00		420,000.00	
48871	3/12/10	3/17/10	81760NAE 288692	SERVICEMASTER COMPANY POST ADVISORY	10.7500 7/15/15	200,000.00	9.609 104.64		209,290.00	

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

P O S T A D V I S O R Y ( 5 1 6 4 ) - C o n t .

P A G E :

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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
51160	3/12/10	3/17/10	82967NAD 288692	SIRIUS XM RADIO POST ADVISORY	8.7500 4/01/15	200,000.00	8.748 100.00	200,000.00	
51229	3/17/10	3/22/10	835834AA 288692	SORENSEN COMMUNICATIONS POST ADVISORY	10.5000 2/01/15	1,125,000.00	11.733 95.500	1,074,375.00	
SUBTOTAL FIXED PURCHASES:					16,400,000.00			16,394,329.00	
TOTAL FUND PURCHASES:					16,400,000.00			16,394,329.00	

S A L E S O F F I X E D I N C O M E S E C U R I T I E S

50127	2/25/10	3/02/10	12557VAC 288692	CIT GROUP INC POST ADVISORY	10.2500 5/01/15	750,000.00	9.587 102.50	768,750.00	-1,259.27
50011	3/19/10	3/24/10	125581FX 288692	CIT GROUP INC POST ADVISORY	7.0000 5/01/17	1,725,000.00	10.101 91.375	1,576,218.75	120,159.84
50718	3/11/10	3/16/10	15671BAD 288692	CENVE0 CORP POST ADVISORY	8.8750 2/01/18	125,000.00	8.999 100.75	125,937.50	1,822.82
50718	3/15/10	3/18/10	15671BAD 288692	CENVE0 CORP POST ADVISORY	8.8750 2/01/18	225,000.00	8.999 100.75	226,687.50	3,281.51
46693	3/05/10	3/10/10	25380QAB 288692	DIGICEL GROUP LTD POST ADVISORY	12.0000 4/01/14	225,000.00	12.304 112.12	252,281.25	29,459.19
46693	3/12/10	3/17/10	25380QAB 288692	DIGICEL GROUP LTD POST ADVISORY	12.0000 4/01/14	750,000.00	12.304 111.98	839,906.25	97,097.19
50741	3/05/10	3/10/10	25380QAD 288692	DIGICEL GROUP LTD POST ADVISORY	8.2500 9/01/17	525,000.00	8.843 95.000	498,750.00	-9,457.81
48961	3/12/10	3/17/10	284138AD 288692	ELAN FIN PLC/ELAN FIN CP POST ADVISORY	4.4400 11/15/11	2,425,000.00	7.148 97.500	2,364,375.00	48,478.69

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

P O S T A D V I S O R Y ( 5 1 6 4 ) - C o n t .

P A G E :

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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
47996	3/09/10	3/12/10	345397VD 288692	FORD MOTOR CREDIT POST ADVISORY	3.2600 1/13/12	300,000.00	9.994 95.000	285,000.00	19,850.35
47907	2/25/10	3/02/10	35638PAA 288692	FREEDOM GROUP INC POST ADVISORY	10.2500 8/01/15	200,000.00	10.750 105.00	210,000.00	14,063.99

SALE	3/03/10	35638PAA	FREEDOM GROUP INC	10.2500		10.750			
47907	3/08/10	288692	POST ADVISORY	8/01/15	375,000.00	105.25		394,687.50	27,300.62
SALE	3/05/10	35638PAC	FREEDOM GROUP INC	10.2500		8.883			
49227	3/10/10	288692	POST ADVISORY	8/01/15	175,000.00	105.50		184,625.00	-419.71
SALE	3/02/10	45822EAJ	INTELSAT SUBSIDIARY HLDG	8.8750		9.187			
47602	3/05/10	288692	POST ADVISORY	1/15/15	2,375,000.00	103.00		2,446,250.00	100,218.40
SALE	3/09/10	552953BP	MGM MIRAGE	9.0000		8.957			
51143	3/16/10	288692	POST ADVISORY	3/15/20	100,000.00	101.50		101,500.00	1,222.22
SALE	3/10/10	552953BP	MGM MIRAGE	9.0000		8.957			
51143	3/16/10	288692	POST ADVISORY	3/15/20	775,000.00	102.75		796,312.50	19,159.72
SALE	3/23/10	573334AA	MRTN MDSTRM PRTRNER & FIN	8.8750		9.126			
51291	3/26/10	288692	POST ADVISORY	4/01/18	475,000.00	100.25		476,187.50	7,866.00
SALE	3/19/10	62704PAA	MURRAY ENERGY	10.2500		10.405			
49228	3/24/10	288692	POST ADVISORY	10/15/15	350,000.00	103.00		360,500.00	12,800.09
SALE	3/03/10	74819RAK	QUEBECOR MEDIA	7.7500		9.141			
42143	3/08/10	288692	POST ADVISORY	3/15/16	2,000,000.00	101.00		2,020,000.00	146,699.29
SALE	3/04/10	74819RAK	QUEBECOR MEDIA	7.7500		9.141			
42143	3/09/10	288692	POST ADVISORY	3/15/16	1,250,000.00	100.75		1,259,375.00	88,528.87
SALE	3/10/10	89421EAA	TRAVELPORT LLC	4.9856		8.537			
48950	3/15/10	288692	POST ADVISORY	9/01/14	1,350,000.00	96.750		1,306,125.00	138,395.62
SALE	3/09/10	911365AU	UNITED RENTALS NORTH AM	9.2500		9.501			
49710	3/12/10	288692	POST ADVISORY	12/15/19	600,000.00	100.75		604,500.00	14,096.68

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

P O S T A D V I S O R Y ( 5 1 6 4 ) - C o n t .

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	3/19/10	92203PAD	VANGUARD HEALTH	8.0000		8.250			
50656	3/24/10	288692	POST ADVISORY	2/01/18	150,000.00	96.500		144,750.00	-3,088.30
SALE	3/19/10	92203PAD	VANGUARD HEALTH	8.0000		8.250			
50656	3/24/10	288692	POST ADVISORY	2/01/18	325,000.00	97.500		316,875.00	-3,441.31
SALE	3/23/10	92203PAD	VANGUARD HEALTH	8.0000		8.250			
50656	3/26/10	288692	POST ADVISORY	2/01/18	200,000.00	98.000		196,000.00	-1,118.45
SUBTOTAL FIXED SALES:					17,750,000.00			17,755,593.75	
TOTAL FUND SALES:					17,750,000.00			17,755,593.75	

END OF REPORT FOR: POST ADVISORY

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

P I M C O ( 5 1 6 6 )

P A G E :

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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	3/12/10	032177AD	AMSTED INDUSTRIES	8.1250		8.250			
51165	3/17/10	288693	PIMCO	3/15/18	100,000.00	99.280		99,280.00	
PUR	2/26/10	043353AJ	ARVINMERITOR INC	10.6300		11.005			
50956	3/03/10	288693	PIMCO	3/15/18	500,000.00	98.024		490,120.00	
PUR	3/17/10	058498AP	BALL CORP	6.7500		6.750			
51230	3/22/10	288693	PIMCO	9/15/20	200,000.00	100.00		200,000.00	
PUR	3/03/10	085791AD	BERRY PLASTIC	8.8750		9.568			
45765	3/08/10	288693	PIMCO	9/15/14	1,000,000.00	97.500		975,000.00	
PUR	3/09/10	120111BJ	BUILDING MATERIALS CORP	7.5000		7.625			
51103	3/12/10	288693	PIMCO	3/15/20	125,000.00	99.135		123,918.75	

PUR 51378	3/03/10 3/08/10	25380QAD 288693	DIGICEL GROUP LTD PIMCO	8.2500 9/01/17	400,000.00	9.188 95.000		380,000.00
PUR 51378	3/15/10 3/18/10	25380QAD 288693	DIGICEL GROUP LTD PIMCO	8.2500 9/01/17	100,000.00	8.997 96.000		96,000.00
PUR 50955	2/26/10 3/03/10	29444UAJ 288693	EQUINIX INC PIMCO	8.1250 3/01/18	350,000.00	8.125 100.00		350,000.00
PUR 51123	3/10/10 3/15/10	36186RAA 288693	GMAC INC PIMCO	8.0000 3/15/20	500,000.00	8.250 98.320		491,600.00
PUR 51078	3/02/10 3/10/10	404121AA 288693	HCA INC PIMCO	7.2500 9/15/20	400,000.00	7.375 99.095		396,380.00
PUR 51167	3/12/10 3/17/10	44701QAT 288693	HUNTSMAN INTERNATIONAL L PIMCO	8.6250 3/15/20	52,000.00	8.437 101.25		52,650.00
PUR 51167	3/12/10 3/17/10	44701QAT 288693	HUNTSMAN INTERNATIONAL L PIMCO	8.6250 3/15/20	448,000.00	8.625 100.00		448,000.00

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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 51124	3/10/10 3/15/10	458204AJ 288693	INTELSAT BERMUDA PIMCO	11.5000 2/04/17	250,000.00	11.124 101.75		254,375.00	
PUR 51233	3/17/10 3/22/10	459745FV 288693	INTL LEASE FIN PIMCO	8.6250 9/15/15	175,000.00	8.998 98.409		172,215.75	
PUR 51234	3/17/10 3/22/10	459745FX 288693	INTL LEASE FIANANCE CORP PIMCO	8.7500 3/15/17	625,000.00	9.249 97.474		609,212.50	
PUR 51194	3/15/10 3/18/10	471109AB 288693	JARDEN CORP PIMCO	7.5000 5/01/17	1,000,000.00	7.270 101.25		1,012,500.00	
PUR 51141	3/09/10 3/16/10	552953BP 288693	MGM MIRAGE PIMCO	9.0000 3/15/20	50,000.00	8.659 102.25		51,125.00	
PUR 50954	2/26/10 3/03/10	688225AA 288693	OSHKOSH CORP PIMCO	8.2500 3/01/17	75,000.00	8.250 100.00		75,000.00	
PUR 50953	2/26/10 3/03/10	688225AC 288693	OSHKOSH CORP PIMCO	8.5000 3/01/20	75,000.00	8.500 100.00		75,000.00	
PUR 51309	3/24/10 3/29/10	726505AJ 288693	PLAINS EXPLORATION PIMCO	7.6250 4/01/20	375,000.00	7.625 100.00		375,000.00	
PUR 51309	3/25/10 3/30/10	726505AJ 288693	PLAINS EXPLORATION PIMCO	7.6250 4/01/20	50,000.00	7.625 100.00		50,000.00	
PUR 51245	3/17/10 3/23/10	747262AC 288693	QVC INC PIMCO	7.1250 4/15/17	75,000.00	7.124 100.00		75,000.00	
PUR 51244	3/17/10 3/23/10	747262AE 288693	QVC INC PIMCO	7.3750 10/15/20	75,000.00	7.374 100.00		75,000.00	
PUR 51232	3/17/10 3/22/10	78442FEJ 288693	SLM CORP PIMCO	8.0000 3/25/20	475,000.00	8.250 98.318		467,010.50	
PUR 51061	3/02/10 3/09/10	834376AL 288693	SOLUTIA INC PIMCO	7.8750 3/15/20	200,000.00	7.948 99.500		199,000.00	

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S T A T E O F N E W J E R S E Y  
D I V I S I O N O F I N V E S T M E N T

DETAIL REPORT OF SECURITIES TRANSACTIONS  
DURING THE PERIOD 3/01/10 THROUGH 3/31/10

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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 51061	3/05/10 3/10/10	834376AL 288693	SOLUTIA INC PIMCO	7.8750 3/15/20	50,000.00	7.766 100.75		50,375.00	
PUR 51170	3/11/10 3/17/10	858119AQ 288693	STEEL DYNAMICS PIMCO	7.6250 3/15/20	50,000.00	7.625 100.00		50,000.00	
PUR 51246	3/10/10 3/23/10	864486AC 288693	SUBURBAN PROPANE PIMCO	7.3750 3/15/20	100,000.00	7.499 99.136		99,136.00	
PUR 51168	3/04/10 3/17/10	87311XAA 288693	TW TELECOM HLDS PIMCO	8.0000 3/01/18	150,000.00	8.123 99.284		148,926.00	

PUR 50943	2/19/10 3/02/10	89469AAA 288693	TREEHOUSE FOODS PIMCO	7.7500 3/01/18	50,000.00	7.249 103.00		51,500.00
PUR 50943	2/19/10 3/02/10	89469AAA 288693	TREEHOUSE FOODS PIMCO	7.7500 3/01/18	100,000.00	7.750 100.00		100,000.00
PUR 50943	2/22/10 3/02/10	89469AAA 288693	TREEHOUSE FOODS PIMCO	7.7500 3/01/18	25,000.00	7.167 103.50		25,875.00
PUR 50943	2/22/10 3/02/10	89469AAA 288693	TREEHOUSE FOODS PIMCO	7.7500 3/01/18	25,000.00	7.208 103.25		25,812.50
PUR 50943	2/24/10 3/02/10	89469AAA 288693	TREEHOUSE FOODS PIMCO	7.7500 3/01/18	50,000.00	7.208 103.25		51,625.00
PUR 51005	3/02/10 3/05/10	90320LAC 288693	UPC HOLDING BV PIMCO	9.8750 4/15/18	1,000,000.00	9.097 104.37		1,043,750.00
SUBTOTAL FIXED PURCHASES:					9,275,000.00			9,240,387.00
TOTAL FUND PURCHASES:					9,275,000.00			9,240,387.00

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

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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 46322 135.87	2/28/10 3/03/10	00103XAC 288693	AES IRONWOOD LLC PIMCO	8.8570 11/30/25	814.91	11.099 100.00		814.91	
SALE 48409 64.68	2/28/10 3/04/10	00103YAE 288693	AES RED OAK LLC PIMCO	8.5400 11/30/19	1,409.60	9.249 100.00		1,409.60	
SALE 42671 25,960.31	3/04/10 3/09/10	06739GAE 288693	BARCLAYS BANK PIMCO	6.0500 12/04/17	300,000.00	7.016 102.94		308,844.00	
SALE 43577 42,361.47	3/04/10 3/09/10	226566AC 288693	CRICKET COMMUNICATIONS PIMCO	9.3750 11/01/14	420,000.00	11.974 101.00		424,200.00	
SALE 44308 31,870.86	3/04/10 3/09/10	36962G4B 288693	GENERAL ELEC CAP CRP PIMCO	6.8750 1/10/39	500,000.00	6.997 104.85		524,290.00	
SALE 42246	3/02/10 3/05/10	49455WAD 288693	KINDER MORGAN PIMCO	5.7000 1/05/16	1,350,000.00	7.514 98.250		1,326,375.00	90,494.50
SALE 42681 48,560.15	3/04/10 3/09/10	59018YN6 288693	MERRILL LYNCH PIMCO	6.8750 4/25/18	380,000.00	7.991 106.18		403,514.40	
SALE 42685 18,118.57	2/24/10 3/02/10	80281YAA 288693	SANTANDER PERPETUAL PIMCO	6.6710 10/29/49	300,000.00	7.089 100.50		301,500.00	
SALE 42110 4,218.25	3/02/10 3/05/10	81180RAD 288693	SEAGATE TECHNOLOGY PIMCO	6.3750 10/01/11	100,000.00	7.118 103.12		103,125.00	
SALE 42524 443.11	3/02/10 3/05/10	872402AK 288693	TFM SA DE CV PIMCO	9.3750 5/01/12	126,000.00	7.900 102.50		129,150.00	-
SALE 45884 1,714.26	3/03/10 3/08/10	92531XAC 288693	VERSO PAPER H PIMCO	9.1250 8/01/14	75,000.00	10.506 97.500		73,125.00	
SALE 45884 1,244.33	3/09/10 3/12/10	92531XAC 288693	VERSO PAPER H PIMCO	9.1250 8/01/14	70,000.00	10.506 97.000		67,900.00	

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

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TRXN/	TRADE/	CUSIP/	SECURITY DESCRIPTION/	RATE/	YIELD/	EXPENSE/
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INVNT#	DELIVERY	DOCUMENT	BROKER/SERVICER OF RECORD	MATURITY	PAR-OR-SHARES	PRICE	COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 45884	3/17/10 3/22/10	92531XAC 288693	VERSO PAPER H PIMCO	9.1250 8/01/14	100,000.00	10.506 97.000		97,000.00	
1,756.89									
SALE 45884	3/17/10 3/22/10	92531XAC 288693	VERSO PAPER H PIMCO	9.1250 8/01/14	135,000.00	10.506 97.000		130,950.00	
2,371.80									
SUBTOTAL FIXED SALES:					3,858,224.51			3,892,197.91	
268,428.83									

SALES OF STOCK AND OTHER EQUITIES

SALE 48207	2/24/10 3/01/10	02687411 288693	AMERICAN INTL GROUP PIMCO		250.00	10.187		2,546.76	
515.66									
SALE 48207	2/25/10 3/02/10	02687411 288693	AMERICAN INTL GROUP PIMCO		200.00	10.095		2,019.07	
394.19									
SALE 48207	3/01/10 3/04/10	02687411 288693	AMERICAN INTL GROUP PIMCO		48,500.00	10.255		497,361.16	
103,327.76									
SALE 48207	3/04/10 3/09/10	02687411 288693	AMERICAN INTL GROUP PIMCO		12,550.00	10.325		129,577.10	
27,615.88									
SALE 50760	2/25/10 3/02/10	25212W10 288693	DEX ONE CORP PIMCO		60.00	29.970		1,798.18	
374.55									
SALE 50760	2/25/10 3/02/10	25212W10 288693	DEX ONE CORP PIMCO		5,239.00	29.800		156,120.21	
31,813.59									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					5,299.00	29.802		157,918.39	
32,188.14									

SALE 50760	3/04/10 3/09/10	25212W10 288693	DEX ONE CORP PIMCO		799.00	30.885		24,677.28	
5,719.27									
SALE 50760	3/04/10 3/09/10	25212W10 288693	DEX ONE CORP PIMCO		1,745.00	30.720		53,605.71	
12,201.81									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,544.00	30.772		78,282.99	
17,921.08									

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SALE 50760	3/05/10 3/10/10	25212W10 288693	DEX ONE CORP PIMCO		174.00	30.720		5,345.21	
1,216.68									
SALE 50760	3/08/10 3/11/10	25212W10 288693	DEX ONE CORP PIMCO		2,792.00	29.970		83,675.17	
17,428.93									
SALE 50760	3/18/10 3/23/10	25212W10 288693	DEX ONE CORP PIMCO		70.00	26.970		1,887.87	
226.97									
SALE 50760	3/22/10 3/25/10	25212W10 288693	DEX ONE CORP PIMCO		1,367.00	26.470		36,184.02	
3,748.99									
SALE 50760	3/22/10 3/25/10	25212W10 288693	DEX ONE CORP PIMCO		5,519.00	26.470		146,086.07	
15,135.84									
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,886.00	26.470		182,270.09	
18,884.83									



PUR 51198	3/09/10 3/19/10	09747GAA 288694	BOISE PAPER HDG/CO-ISSR NOMURA	8.0000 4/01/20	75,000.00	7.999 100.00		75,000.00
PUR 51012	2/25/10 3/08/10	153527AG 288694	CENTRAL GARDEN NOMURA	8.2500 3/01/18	225,000.00	8.250 100.00		225,000.00
PUR 51117	3/10/10 3/15/10	171871AM 288694	CINC BELL INC NOMURA	8.7500 3/15/18	275,000.00	9.000 98.596		271,139.00
PUR 51032	2/24/10 3/05/10	277461BH 288694	EASTMAN KODAK CO NOMURA	9.7500 3/01/18	275,000.00	10.127 97.967		269,409.25
PUR 51032	3/02/10 3/05/10	277461BH 288694	EASTMAN KODAK CO NOMURA	9.7500 3/01/18	300,000.00	9.934 99.000		297,000.00
PUR 50968	3/01/10 3/04/10	29444UAJ 288694	EQUINIX INC NOMURA	8.1250 3/01/18	100,000.00	7.721 102.37		102,375.00

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PUR 50968	3/01/10 3/04/10	29444UAJ 288694	EQUINIX INC NOMURA	8.1250 3/01/18	100,000.00	7.721 102.37		102,375.00	
PUR 48980	3/31/10 3/31/10	319963AT 288694	FIRST DATA CORP NOMURA	10.5500 9/24/15	11,869.00	10.542 100.00		11,869.00	
PUR 50340	3/02/10 3/05/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	75,000.00	8.497 89.750		67,312.50	
PUR 50340	3/02/10 3/05/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	100,000.00	8.552 89.250		89,250.00	
PUR 50340	3/03/10 3/08/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	75,000.00	8.469 90.000		67,500.00	
PUR 50340	3/03/10 3/08/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	150,000.00	8.524 89.500		134,250.00	
PUR 50340	3/09/10 3/12/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	125,000.00	8.414 90.500		113,125.00	
PUR 50345	3/03/10 3/08/10	36186CBY 288694	GMAC NOMURA	8.0000 11/01/31	325,000.00	8.534 94.750		307,937.50	
PUR 50345	3/19/10 3/24/10	36186CBY 288694	GMAC NOMURA	8.0000 11/01/31	175,000.00	8.522 94.875		166,031.25	
PUR 50345	3/19/10 3/24/10	36186CBY 288694	GMAC NOMURA	8.0000 11/01/31	175,000.00	8.562 94.500		165,375.00	
PUR 51118	3/10/10 3/15/10	36186RAA 288694	GMAC INC NOMURA	8.0000 3/15/20	900,000.00	8.250 98.320		884,880.00	
PUR 48754	3/08/10 3/11/10	364725AP 288694	GANNET CO INC NOMURA	9.3750 11/15/17	225,000.00	8.299 106.00		238,500.00	
PUR 51100	3/08/10 3/12/10	36485MAA 288694	GARDA WORLD SECU NOMURA	9.7500 3/15/17	375,000.00	10.125 98.148		368,055.00	

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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 51101	3/09/10 3/12/10	382550BA 288694	GOODYEAR TIRE NOMURA	8.7500 8/15/20	675,000.00	9.011 98.250		663,187.50	
PUR 51070	3/05/10 3/10/10	435765AC 288694	HOLLY ENERGY PARTNER NOMURA	8.2500 3/15/18	375,000.00	8.250 100.00		375,000.00	
PUR 51172	3/12/10 3/17/10	44701QAT 288694	HUNTSMAN INTERNATIONAL L NOMURA	8.6250 3/15/20	400,000.00	8.625 100.00		400,000.00	
PUR 50796	3/25/10 3/30/10	451102AF 288694	ICAHN ENTER FIN NOMURA	8.0000 1/15/18	375,000.00	8.600 96.625		362,343.75	
PUR 51226	3/17/10 3/22/10	459745FV 288694	INTL LEASE FIN NOMURA	8.6250 9/15/15	250,000.00	8.998 98.409		246,022.50	

PUR 51225	3/17/10 3/22/10	459745FX 288694	INTL LEASE FIANANCE CORP NOMURA	8.7500 3/15/17		9.249 97.474			389,896.00
PUR 51284	3/23/10 3/26/10	521865AR 288694	LEAR CORP NOMURA	7.8750 3/15/18		7.999 99.276			124,095.00
PUR 51283	3/23/10 3/26/10	521865AS 288694	LEAR CORP NOMURA	8.1250 3/15/20		8.249 99.164			99,164.00
PUR 51283	3/24/10 3/29/10	521865AS 288694	LEAR CORP NOMURA	8.1250 3/15/20		7.959 101.12			202,250.00
PUR 51283	3/24/10 3/29/10	521865AS 288694	LEAR CORP NOMURA	8.1250 3/15/20		7.959 101.12			101,125.00
PUR 51136	3/09/10 3/16/10	552953BP 288694	MGM MIRAGE NOMURA	9.0000 3/15/20		9.000 100.00			275,000.00
PUR 51136	3/09/10 3/16/10	552953BP 288694	MGM MIRAGE NOMURA	9.0000 3/15/20		8.659 102.25			153,375.00
PUR 51136	3/09/10 3/16/10	552953BP 288694	MGM MIRAGE NOMURA	9.0000 3/15/20		8.659 102.25			102,250.00

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PUR 51285	3/23/10 3/26/10	63860UAA 288694	NATIONSTAR MORT/CAP CORP NOMURA	10.8750 4/01/15	350,000.00	11.625 97.205		340,217.50	
PUR 50168	3/09/10 3/12/10	67090FAD 288694	NUVEEN INVESTMENTS INC NOMURA	10.5000 11/15/15	25,000.00	11.596 95.500		23,875.00	
PUR 45720	3/18/10 3/23/10	68383KAB 288694	OPTI CANADA INCORPORATED NOMURA	8.2500 12/15/14	150,000.00	9.932 93.750		140,625.00	
PUR 50950	2/26/10 3/03/10	688225AA 288694	OSHKOSH CORP NOMURA	8.2500 3/01/17	125,000.00	8.250 100.00		125,000.00	
PUR 50952	2/26/10 3/03/10	688225AC 288694	OSHKOSH CORP NOMURA	8.5000 3/01/20	125,000.00	8.500 100.00		125,000.00	
PUR 51306	3/24/10 3/29/10	690368AH 288694	OVERSEAS SHIPHLD NOMURA	8.1250 3/30/18	250,000.00	8.375 98.563		246,407.50	
PUR 51224	3/11/10 3/22/10	701081AS 288694	PARKER DRILLING CO NOMURA	9.1250 4/01/18	150,000.00	9.124 100.00		150,000.00	
PUR 51307	3/24/10 3/29/10	726505AJ 288694	PLAINS EXPLORATION NOMURA	7.6250 4/01/20	150,000.00	7.625 100.00		150,000.00	
PUR 51250	3/10/10 3/24/10	74112BAD 288694	PRESTIGE BRANDS NOMURA	8.2500 4/01/18	400,000.00	8.500 98.564		394,256.00	
PUR 51241	3/17/10 3/23/10	747262AC 288694	QVC INC NOMURA	7.1250 4/15/17	175,000.00	7.124 100.00		175,000.00	
PUR 51242	3/17/10 3/23/10	747262AE 288694	QVC INC NOMURA	7.3750 10/15/20	150,000.00	7.374 100.00		150,000.00	
PUR 51119	2/26/10 3/15/10	757344AA 288694	REDDY ICE CORP NOMURA	11.2500 3/15/15	200,000.00	11.250 100.00		200,000.00	
PUR 51119	3/01/10 3/15/10	757344AA 288694	REDDY ICE CORP NOMURA	11.2500 3/15/15	100,000.00	10.985 101.00		101,000.00	

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PUR 51171	3/12/10 3/17/10	82967NAD 288694	SIRIUS XM RADIO NOMURA	8.7500 4/01/15	400,000.00	8.748 100.00		400,000.00	
PUR 51059	3/02/10 3/09/10	834376AL 288694	SOLUTIA INC NOMURA	7.8750 3/15/20	225,000.00	7.948 99.500		223,875.00	
PUR	3/10/10	864486AC	SUBURBAN PROPANE	7.3750		7.499			

51243	3/23/10	288694	NOMURA	3/15/20	350,000.00	99.136		346,976.00	
PUR	2/19/10	89469AAA	TREEHOUSE FOODS INC	7.7500		7.750			
50941	3/02/10	288694	NOMURA	3/01/18	200,000.00	100.00		200,000.00	
PUR	3/15/10	904201AA	UMBRELLA ACQUISITION INC	9.7500		9.750			
42020	3/15/10	288694	NOMURA	3/15/15	16,783.00	100.00		16,783.00	
PUR	3/16/10	912909AF	US STEEL CORP	7.3750		7.500			
51201	3/19/10	288694	NOMURA	4/01/20	150,000.00	99.125		148,687.50	
SUBTOTAL FIXED PURCHASES:					14,053,652.00			13,640,958.75	
TOTAL FUND PURCHASES:					14,053,652.00			13,640,958.75	

SALES OF FIXED INCOME SECURITIES

SALE	3/18/10	00130HAU	AES CORPORATION	8.8750		8.354			
47698	3/23/10	288694	NOMURA	2/15/11	200,000.00	103.87		207,750.00	6,899.58
SALE	3/08/10	007903AP	ADVANCED MICRO DEVICES	8.1250		9.239			
49831	3/11/10	288694	NOMURA	12/15/17	150,000.00	104.25		156,375.00	15,520.15
SALE	3/19/10	007903AP	ADVANCED MICRO DEVICES	8.1250		9.239			
49831	3/24/10	288694	NOMURA	12/15/17	125,000.00	104.00		130,000.00	12,596.34
SALE	3/19/10	019736AA	ALLISON TRANSMISSION	11.0000		13.681			
42021	3/24/10	288694	NOMURA	11/01/15	700,000.00	106.75		747,250.00	119,287.32

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SALE	3/04/10	044209AC	ASHLAND INC	9.1250		9.750			
47067	3/09/10	288694	NOMURA	6/01/17	325,000.00	109.75		356,687.50	42,139.70
SALE	3/04/10	053773AE	AVIS BUDGET CAR	7.6250		16.054			
47606	3/09/10	288694	NOMURA	5/15/14	200,000.00	94.500		189,000.00	39,039.80
SALE	3/11/10	053773AF	AVIS BUDGET CAR RENTAL	7.7500		14.341			
47608	3/16/10	288694	NOMURA	5/15/16	250,000.00	93.500		233,750.00	49,795.02
SALE	3/05/10	053773AK	AVIS BUDGET CAR	9.6250		9.875			
51069	3/10/10	288694	NOMURA	3/15/18	575,000.00	101.00		580,750.00	13,604.50
SALE	3/18/10	058498AP	BALL CORP	6.7500		6.750			
51223	3/23/10	288694	NOMURA	9/15/20	175,000.00	101.25		177,187.50	2,187.50
SALE	3/18/10	058498AP	BALL CORP	6.7500		6.750			
51223	3/23/10	288694	NOMURA	9/15/20	125,000.00	101.37		126,718.75	1,718.75
SALE	3/04/10	090572AN	BIO-RAD LABS	8.0000		8.023			
50710	3/09/10	288694	NOMURA	9/15/16	75,000.00	106.00		79,500.00	4,586.21
SALE	3/02/10	111621AH	BROCADE COM SYS	6.8750		7.000			
50489	3/05/10	288694	NOMURA	1/15/20	125,000.00	102.12		127,656.25	3,766.89
SALE	3/03/10	120463AA	BUMBLE BEE FOODS	7.7500		8.001			
50129	3/08/10	288694	NOMURA	12/15/15	250,000.00	101.25		253,125.00	6,025.40
SALE	3/01/10	12502CAS	CCH II LLC/CCH II CAPITA	13.5000		13.492			
49906	3/04/10	288694	NOMURA	11/30/16	18,334.00	119.00		21,817.46	3,483.46
SALE	3/09/10	12543DAF	COMMUNITY HEALTH SYSTEMS	8.8750		9.177			
42002	3/12/10	288694	NOMURA	7/15/15	117,000.00	104.12		121,826.25	6,316.30
SALE	3/18/10	125581FX	CIT GROUP INC	7.0000		9.682			
50022	3/23/10	288694	NOMURA	5/01/17	125,000.00	91.750		114,687.50	6,770.65
SALE	3/18/10	125581FX	CIT GROUP INC	7.0000		9.682			
50022	3/23/10	288694	NOMURA	5/01/17	100,000.00	91.625		91,625.00	5,291.52

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SALE 50022	3/18/10 3/23/10	125581FX 288694	CIT GROUP INC NOMURA	7.0000 5/01/17	225,000.00	9.682 91.625		206,156.25	11,905.92
SALE 50022	3/24/10 3/29/10	125581FX 288694	CIT GROUP INC NOMURA	7.0000 5/01/17	75,000.00	9.682 91.375		68,531.25	3,764.11
SALE 50743	3/09/10 3/12/10	212015AB 288694	CONTINENTAL RESOURCES NOMURA	8.2500 10/01/19	100,000.00	8.375 104.50		104,500.00	5,318.67
SALE 50743	3/09/10 3/12/10	212015AB 288694	CONTINENTAL RESOURCES NOMURA	8.2500 10/01/19	125,000.00	8.375 104.75		130,937.50	6,960.84
SALE 50673	3/18/10 3/23/10	228188AD 288694	CROWN AMERS LLC NOMURA	7.7500 11/15/15	150,000.00	7.053 105.00		157,500.00	2,719.10
SALE 44754	3/24/10 3/29/10	23331AAZ 288694	DR HORTON INC NOMURA	6.5000 4/15/16	300,000.00	9.386 101.00		303,000.00	42,279.17
SALE 49605	3/02/10 3/05/10	25470XAB 288694	DISH DBC CORP NOMURA	7.8750 9/01/19	150,000.00	7.650 104.25		156,375.00	4,131.64
SALE 49605	3/04/10 3/09/10	25470XAB 288694	DISH DBC CORP NOMURA	7.8750 9/01/19	175,000.00	7.650 105.00		183,750.00	6,137.52
SALE 50674	3/10/10 3/15/10	27876GAY 288694	EHOSTAR DBS CORP NOMURA	6.6300 10/01/14	500,000.00	6.792 102.37		511,875.00	15,016.24
SALE 42218	3/25/10 3/30/10	281023AU 288694	EDISON MISSION NOMURA	7.0000 5/15/17	100,000.00	9.990 70.000		70,000.00	-14,998.84
SALE 49609	3/09/10 3/10/10	29255WAH 288694	ENCORE ACQUISITION CO NOMURA	7.2500 12/01/17	200,000.00	7.166 101.25		202,500.00	1,549.63
SALE 43686	3/19/10 3/24/10	30050AAB 288694	EVRAZ GROUP SA NOMURA	9.5000 4/24/18	100,000.00	22.560 108.12		108,125.00	55,765.68
SALE 44687	3/08/10 3/11/10	319963AP 288694	FIRST DATA CORP NOMURA	9.8750 9/24/15	125,000.00	15.842 90.750		113,437.50	15,292.72

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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 48980	3/09/10 3/12/10	319963AT 288694	FIRST DATA CORP NOMURA	10.5500 9/24/15	175,000.00	12.632 91.500		160,125.00	-657.51
SALE 50340	3/18/10 3/23/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	200,000.00	8.489 93.250		186,500.00	6,851.45
SALE 50340	3/18/10 3/23/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	300,000.00	8.489 93.250		279,750.00	10,277.17
SALE 50340	3/24/10 3/29/10	345370CA 288694	FORD MTR CO NOMURA	7.4500 7/16/31	325,000.00	8.489 93.250		303,062.50	11,126.12
SALE 42198	3/25/10 3/30/10	345397VH 288694	FORD MOTOR CREDIT CO LLC NOMURA	12.0000 5/15/15	575,000.00	17.214 118.25		679,937.50	204,652.20
SALE 42929	3/03/10 3/08/10	35671DAS 288694	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	930,000.00	9.016 111.12		1,033,462.50	134,232.01
SALE 42929	3/03/10 3/08/10	35671DAS 288694	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	1,300,000.00	9.016 111.00		1,443,000.00	186,011.15
SALE 42929	3/10/10 3/15/10	35671DAS 288694	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	751,000.00	9.016 112.00		841,120.00	114,896.83
SALE 50783	3/19/10 3/24/10	36186CBW 288694	GMAC LLC NOMURA	6.7500 12/01/14	75,000.00	8.557 98.875		74,156.25	4,311.62
SALE 45695	3/19/10 3/24/10	398905AC 288694	GROUP 1 AUTOM NOMURA	8.2500 8/15/13	9,000.00	10.565 102.87		9,258.75	841.49
SALE 46480	3/08/10 3/11/10	428040BZ 288694	HERTZ CORP NOMURA	8.8750 1/01/14	200,000.00	12.639 103.00		206,000.00	28,264.90
SALE 42501	3/19/10 3/24/10	428040CA 288694	HERTZ CORPORATION NOMURA	10.5000 1/01/16	625,000.00	13.741 107.12		669,531.25	123,736.18
SALE 47567	3/11/10 3/16/10	44701QAK 288694	HUNTSMAN INTL LLC NOMURA	7.3750 1/01/15	25,000.00	11.762 97.500		24,375.00	3,313.33

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SALE 47567	3/11/10 3/16/10	44701QAK 288694	HUNTSMAN INTL LLC NOMURA	7.3750 1/01/15	25,000.00	11.762 97.500		24,375.00	3,313.33
SALE 43045	3/09/10 3/12/10	45820EAX 288694	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	100,000.00	12.818 108.25		108,250.00	14,903.19
SALE 49702	3/02/10 3/05/10	460690BF 288694	INTERPUBLIC GROUP COS NOMURA	10.0000 7/15/17	200,000.00	9.950 110.37		220,750.00	20,286.52
SALE 50675	3/18/10 3/23/10	532716AR 288694	LIMITED BRANDS INC NOMURA	8.5000 6/15/19	425,000.00	8.972 111.50		473,875.00	61,378.47
SALE 48261	3/24/10 3/29/10	532776AJ 288694	LIN ACQUISITION CO NOMURA	6.5000 5/15/13	25,000.00	13.503 98.750		24,687.50	4,042.14
SALE 50726	2/25/10 3/02/10	563571AG 288694	MANITOWAC COMPANY INC NOMURA	9.5000 2/15/18	100,000.00	9.636 100.06		100,062.50	814.73
SALE 51034	3/19/10 3/24/10	579489AC 288694	MCCLATCHY CO NOMURA	11.5000 2/15/17	50,000.00	12.002 100.75		50,375.00	1,544.52
SALE 44191	3/05/10 3/10/10	629377AX 288694	NRG ENERGY INC NOMURA	7.3750 1/15/17	25,000.00	8.829 100.12		25,031.25	1,873.71
SALE 48111	2/24/10 3/01/10	62947QAG 288694	NXP BV NXP FUNDING NOMURA	9.5000 10/15/15	75,000.00	23.289 85.500		64,125.00	20,699.12
SALE 42209	3/04/10 3/09/10	629855AH 288694	NALCO COMPANY NOMURA	8.8750 11/15/13	735,000.00	8.178 102.75		755,212.50	4,353.83
SALE 42805	3/01/10 3/04/10	650341AB 288694	NEWARK GROUP INC NOMURA	9.7500 3/15/14	75,000.00	40.082 52.938		39,703.13	8,461.51
SALE 51306	3/25/10 3/30/10	690368AH 288694	OVERSEAS SHIPHLD NOMURA	8.1250 3/30/18	50,000.00	8.375 99.125		49,562.50	311.70
SALE 51306	3/25/10 3/30/10	690368AH 288694	OVERSEAS SHIPHLD NOMURA	8.1250 3/30/18	50,000.00	8.375 99.500		49,750.00	499.20

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SALE 47923	3/05/10 3/10/10	693309AA 288694	PE PAPER ESCROW NOMURA	12.0000 8/01/14	200,000.00	13.375 110.00		220,000.00	28,981.61
SALE 47330	3/04/10 3/09/10	707882AB 288694	PENN VIRGINIA CORP NOMURA	10.3750 6/15/16	100,000.00	10.549 108.50		108,500.00	9,316.78
SALE 47330	3/05/10 3/10/10	707882AB 288694	PENN VIRGINIA CORP NOMURA	10.3750 6/15/16	250,000.00	10.549 108.50		271,250.00	23,291.44
SALE 42578	3/12/10 3/17/10	718592AG 288694	PHILLIPS VAN HEUSEN CORP NOMURA	8.1250 5/01/13	300,000.00	7.764 101.75		305,250.00	2,343.81
SALE 45723	3/10/10 3/15/10	749121BV 288694	QWEST COMMUNICATIONS INTL NOMURA	7.5000 2/15/14	435,000.00	9.730 102.25		444,787.50	40,819.99
SALE 51119	3/11/10 3/16/10	757344AA 288694	REDDY ICE CORP NOMURA	11.2500 3/15/15	300,000.00	11.161 105.75		317,250.00	16,250.53
SALE 50866	3/18/10 3/23/10	767754BZ 288694	RITE AID CORP NOMURA	10.2500 10/15/19	575,000.00	10.206 107.75		619,562.50	43,110.35
SALE 50046	3/10/10 3/15/10	80007PAK 288694	SANDRIDGE ENERGY NOMURA	8.7500 1/15/20	175,000.00	9.001 97.750		171,062.50	-1,077.92
SALE 43429 87.34	3/19/10 3/24/10	83001PAH 288694	SIX FLAGS INC NOMURA	9.6250 6/01/14	25,000.00	44.216 36.000		9,000.00	-
SALE 44066	3/11/10 3/16/10	858119AH 288694	STEEL DYNAMICS INC NOMURA	6.7500 4/01/15	25,000.00	17.005 100.00		25,000.00	8,457.49
SALE 51243	3/11/10 3/23/10	864486AC 288694	SUBURBAN PROPANE NOMURA	7.3750 3/15/20	350,000.00	7.499 100.50		351,750.00	4,774.00
SALE 42378	3/25/10 3/30/10	866950AB 288694	SUN MEDIA CORP NOMURA	7.6250 2/15/13	750,000.00	8.719 98.000		735,000.00	5,582.34
SALE 46686	2/25/10 3/02/10	87264MAB 288694	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	100,000.00	11.338 93.500		93,500.00	12,967.21

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

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SALE 46686	2/25/10 3/02/10	87264MAB 288694	TRW AUTOMOTIVE NOMURA	7.2500 3/15/17	100,000.00	11.338 93.750		93,750.00	13,217.21
SALE 51262	3/19/10 3/25/10	88089PAJ 288694	TERRA CAPITAL INC NOMURA	7.7500 11/01/19	250,000.00	7.621 120.00		300,000.00	47,865.21
SALE 42517	3/05/10 3/05/10	92203PAB 288694	VANGUARD HEALTH HOLDINGS NOMURA	9.0000 10/01/14	500,000.00	9.493 100.00		500,000.00	9,034.42
SALE 47027	2/26/10 3/03/10	92658TAM 288694	VIDEOTRON LTEE NOMURA	9.1250 4/15/18	100,000.00	8.493 109.00		109,000.00	5,365.76
SALE 47712	3/24/10 3/29/10	97314XAE 288694	WIND ACQUISITION FIN SA NOMURA	11.7500 7/15/17	925,000.00	11.710 110.25		1,019,812.50	93,384.91
SUBTOTAL FIXED SALES:					18,845,334.00			19,622,906.84	1,828,808.20
TOTAL FUND SALES:					18,845,334.00			19,622,906.84	

END OF REPORT FOR: NOMURA