

4300

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

DCP EQUITY (4300)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 21323	1/12/09 1/15/09	24419910 422215	DEERE & CO. OPPENHEIMER & CO., INC		5,000.00	42.819	1.20 200.00	213,892.80	88,200.61
SALE 14213	1/12/09 1/15/09	26000310 422215	DOVER CORP. OPPENHEIMER & CO., INC		10,000.00	32.206	1.81 400.00	321,656.19	105,435.27
SALE 14791	1/23/09 1/28/09	29101110 422247	EMERSON ELECTRIC CO. OPPENHEIMER & CO., INC		5,000.00	32.672	.92 200.00	163,160.08	52,975.16
SALE 03744	1/12/09 1/15/09	38238810 422215	GOODRICH CORP. OPPENHEIMER & CO., INC		10,000.00	39.301	2.21 400.00	392,605.79	58,204.38
SALE 29436	1/23/09 1/28/09	48783610 422247	KELLOGG COMPANY OPPENHEIMER & CO., INC		15,000.00	44.033	3.70 600.00	659,897.30	-7,011.70
SALE 23327	1/23/09 1/28/09	52605710 422247	LENNAR CORP. CL A OPPENHEIMER & CO., INC		2,500.00	6.830	.10 100.00	16,974.90	-70,448.74
SALE 26299	1/23/09 1/28/09	74432010 422247	PRUDENTIAL FINANCIAL INC. OPPENHEIMER & CO., INC		5,000.00	25.588	.72 200.00	127,737.28	-58,276.72
SALE 02374	1/23/09 1/28/09	77390310 422247	ROCKWELL AUTOMATION, INC. OPPENHEIMER & CO., INC		5,000.00	27.797	.78 200.00	138,783.72	60,763.60
SALE 21603	1/23/09 1/28/09	80090710 422247	SANMINA-SCI CORP. JANNEY MONTGOMERY SCOTT		24,480.00	.330	.05 244.80	7,836.00	-751,614.00
SALE 27327	1/23/09 1/28/09	88947810 422247	TOLL BROTHERS, INC. OPPENHEIMER & CO., INC		10,000.00	17.828	1.00 400.00	177,880.00	-48,177.50
SALE 17302	1/12/09 1/15/09	91301710 422215	UNITED TECHNOLOGIES CORP. OPPENHEIMER & CO., INC		10,000.00	52.176	2.93 400.00	521,354.07	266,382.08
SALE 38718	1/23/09 1/28/09	Y2573F10 422247	FLEXTRONICS INTERNATIONAL L JANNEY MONTGOMERY SCOTT		<u>61,177.00</u>	2.521	.87 <u>1,835.31</u>	<u>152,384.92</u>	<u>-532,797.48</u>
SUBTOTAL STOCK SALES:					163,157.00		16.29	2,894,163.05	-
836,365.04							<u>5,180.11</u>		
TOTAL FUND SALES:					163,157.00		16.29	2,894,163.05	-
836,365.04							5,180.11		

END OF REPORT FOR: DCP EQUITY

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

DCP SMALL CAP. (EQUITY) (4302)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALES OF STOCK AND OTHER EQUITIES									
SALE 22364	1/23/09 1/28/09	02406110 422248	AMERICAN AXLE & MANUFACTURI OPPENHEIMER & CO., INC		15,000.00	1.828	.16 450.00	26,971.34	-422,958.66
SALE 17494	1/23/09 1/28/09	04335310 422248	ARVINMERITOR, INC. OPPENHEIMER & CO., INC		35,625.00	2.036	.41 712.50	71,819.59	-744,130.41
SALE 16270	1/23/09 1/28/09	09643P10 422248	BLYTH, INC. OPPENHEIMER & CO., INC		10,000.00	3.991	.23 200.00	39,712.77	-214,537.23
SALE 06603	1/23/09 1/28/09	17856610 422248	CITY NATIONAL CORP. OPPENHEIMER & CO., INC		10,000.00	32.622	1.83 400.00	325,821.17	-1,210.08
SALE 07167	1/23/09 1/28/09	22439910 422248	CRANE CO. OPPENHEIMER & CO., INC		7,000.00	16.345	.65 280.00	114,134.35	-54,795.56
SALE 29165	1/15/09 1/21/09	29084Q10 422227	EMCOR GROUP INC. OPPENHEIMER & CO., INC		15,000.00	18.987	1.60 600.00	284,203.40	119,378.90
SALE 08890	1/23/09 1/28/09	52605710 422248	LENNAR CORP. CL A OPPENHEIMER & CO., INC		10,000.00	6.795	.39 400.00	67,546.61	-31,647.86
SALE 06630	1/23/09 1/28/09	60886R10 422248	MONACO COACH CORP. OPPENHEIMER & CO., INC		45,000.00	.548	.14 900.00	23,759.86	-335,249.97
SALE 07174	1/15/09 1/21/09	88947810 422227	TOLL BROTHERS, INC. OPPENHEIMER & CO., INC		10,000.00	18.242	1.03 400.00	182,013.97	116,781.42
SALE 22701	1/15/09 1/21/09	92839U10 422227	VISTEON CORP. INSTINET (DOMESTIC)		30,000.00	.298	.06 150.00	8,801.94	-475,581.06
SALE 37959	1/23/09 1/28/09	G9143X20 422248	TYCO INTERNATIONAL, LTD. OPPENHEIMER & CO., INC		2,346.00	20.784	.28 93.84	48,665.38	-84,421.34
SUBTOTAL STOCK SALES:					189,971.00		6.78	1,193,450.38	-
2,128,371.85							4,586.34		
TOTAL FUND SALES:					189,971.00		6.78	1,193,450.38	-
2,128,371.85							4,586.34		

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

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DIVISION OF INVESTMENT
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PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 43433	12/30/08 1/05/09	00282410 422180	ABBOTT LABORATORIES HILL, THOMPSON, MAGID & CO.		1,000.00	52.950	20.00	52,970.00	
PUR 42872	12/31/08 1/06/09	02209S10 422184	ALTRIA GROUP INC. HILL, THOMPSON, MAGID & CO.		2,000.00	15.300	40.00	30,640.00	
PUR 42872	1/02/09 1/07/09	02209S10 422188	ALTRIA GROUP INC. OPPENHEIMER & CO., INC		2,000.00	15.000	60.00	30,060.00	
PUR 42872	1/09/09 1/14/09	02209S10 422209	ALTRIA GROUP INC. OPPENHEIMER & CO., INC		2,000.00	15.260	60.00	30,580.00	
PUR 43434	1/26/09 1/29/09	03116210 422251	AMGEN INC JANNEY MONTGOMERY SCOTT		1,000.00	53.300	30.00	53,330.00	
PUR 42113	1/15/09 1/21/09	03251510 422225	ANADIGICS INC JANNEY MONTGOMERY SCOTT		20,000.00	1.828	600.00	37,168.00	
PUR 36208	1/14/09 1/20/09	03783310 422221	APPLE INC. MORGAN STANLEY		1,000.00	78.962	40.00	79,002.30	
PUR 38630	1/23/09 1/28/09	04622410 422245	ASTEC INDUSTRIES INC. JANNEY MONTGOMERY SCOTT		2,000.00	26.579	60.00	53,218.20	
PUR 44327	1/13/09 1/16/09	04951310 422217	ATMEL GORDON HASKETT & COMPANY (I		100,000.00	3.188	5,000.00	323,810.00	
PUR 44327	1/14/09 1/20/09	04951310 422221	ATMEL JANNEY MONTGOMERY SCOTT		10,000.00	3.072	300.00	31,016.00	
PUR 43914	12/31/08 1/06/09	05722410 422184	BAKER HUGHES INCORPORATED HILL, THOMPSON, MAGID & CO.		1,000.00	32.501	20.00	32,521.20	

PUR 1/05/09 05722410 BAKER HUGHES INCORPORATED
 43914 1/08/09 422193 OPPENHEIMER & CO., INC 1,000.00 34.076 30.00 34,106.00

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PUR 43914	1/22/09 1/27/09	05722410 422242	BAKER HUGHES INCORPORATED OPPENHEIMER & CO., INC		2,000.00	30.559	60.00	61,178.40	
PUR 40773	12/31/08 1/06/09	06212810 422184	BANK OF FLORIDA CORP. MAGNA SECURITIES (OTC)		2,000.00	4.407	30.00	8,843.60	
PUR 40773	1/16/09 1/22/09	06212810 422230	BANK OF FLORIDA CORP. JANNEY MONTGOMERY SCOTT		2,000.00	3.996	60.00	8,051.00	
PUR 44006	1/16/09 1/22/09	06405810 422230	BANK OF NEW YORK MELLON COR OPPENHEIMER & CO., INC		1,000.00	22.758	30.00	22,788.00	
PUR 44006	1/16/09 1/22/09	06405810 422230	BANK OF NEW YORK MELLON COR OPPENHEIMER & CO., INC		1,000.00	22.670	30.00	22,700.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	22.714	60.00	45,488.00	
PUR 42924	12/30/08 1/05/09	08578910 422180	BERRY PETROLEUM CO HILL, THOMPSON, MAGID & CO.		2,000.00	6.608	40.00	13,255.00	
PUR 44448	1/23/09 1/28/09	09062X10 422245	BIOGEN IDEC INC JANNEY MONTGOMERY SCOTT		10,000.00	48.119	300.00	481,492.00	
PUR 44177	12/30/08 1/05/09	12665010 422180	CVS CORP HILL, THOMPSON, MAGID & CO.		1,000.00	27.572	20.00	27,592.00	
PUR 44177	1/07/09 1/12/09	12665010 422201	CVS CORP OPPENHEIMER & CO., INC		1,000.00	28.990	30.00	29,020.00	
PUR 44177	1/09/09 1/14/09	12665010 422209	CVS CORP OPPENHEIMER & CO., INC		1,000.00	26.270	30.00	26,300.00	
PUR 43670	1/26/09 1/29/09	15678210 422251	CERNER CORP JANNEY MONTGOMERY SCOTT		2,000.00	35.712	60.00	71,483.00	

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PUR 43952	1/15/09 1/21/09	18538Q10 422225	CLEARWIRE CORP-CLASS A JANNEY MONTGOMERY SCOTT		10,000.00	3.946	300.00	39,758.00	
PUR 43952	1/16/09 1/22/09	18538Q10 422230	CLEARWIRE CORP-CLASS A JANNEY MONTGOMERY SCOTT		10,000.00	4.023	300.00	40,531.00	
PUR 43007	1/21/09 1/26/09	19210810 422238	COEUR D'ALENE MINES CORP. OPPENHEIMER & CO., INC		10,000.00	.799	100.00	8,088.00	
PUR 44206	12/30/08 1/05/09	20779710 422180	CONNECTICUT WATER SVC INC MAGNA SECURITIES (OTC)		10,000.00	22.957	150.00	229,721.00	
PUR 44206	12/31/08 1/06/09	20779710 422184	CONNECTICUT WATER SVC INC MAGNA SECURITIES (OTC)		1,000.00	23.200	15.00	23,215.00	
PUR 37805	12/29/08 1/02/09	20825C10 422176	CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO.		2,000.00	49.750	40.00	99,540.00	
PUR 37805	12/31/08 1/06/09	20825C10 422184	CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO.		2,000.00	52.320	40.00	104,679.00	
PUR 37805	12/31/08 1/06/09	20825C10 422184	CONOCOPHILLIPS HILL, THOMPSON, MAGID & CO.		4,000.00	50.938	80.00	203,832.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					6,000.00	51.399	120.00	308,511.00	
PUR	1/20/09	22405110	COX RADIO CL A						

43974	1/23/09	422234	OPPENHEIMER & CO., INC	2,000.00	5.410	60.00	10,880.00
PUR 44446	1/23/09 1/28/09	25470M10 422245	DISH NETWORKS JANNEY MONTGOMERY SCOTT	20,000.00	11.307	600.00	226,740.00
PUR 44446	1/26/09 1/29/09	25470M10 422251	DISH NETWORKS JANNEY MONTGOMERY SCOTT	4,000.00	11.456	120.00	45,945.20

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PUR 44052	1/12/09 1/15/09	26353410 422213	DU PONT (E.I.) DE NEMOURS OPPENHEIMER & CO., INC		1,000.00	25.250	30.00	25,280.00	
PUR 44216	12/31/08 1/06/09	26441C10 422184	DUKE ENERGY CORP. HILL, THOMPSON, MAGID & CO.		20,000.00	14.902	400.00	298,440.00	
PUR 44216	1/02/09 1/07/09	26441C10 422188	DUKE ENERGY CORP. OPPENHEIMER & CO., INC		2,000.00	15.080	60.00	30,220.00	
PUR 43746	1/21/09 1/26/09	26875P10 422238	EOG RESOURCES INC OPPENHEIMER & CO., INC		1,000.00	62.348	30.00	62,378.00	
PUR 43302	1/21/09 1/26/09	29380T10 422238	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC		10,000.00	22.954	300.00	229,843.00	
PUR 43302	1/27/09 1/30/09	29380T10 422255	ENTERTAINMENT PROPERTIES TR OPPENHEIMER & CO., INC		1,000.00	23.050	30.00	23,080.00	
PUR 43708	12/30/08 1/05/09	30205120 422180	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)		1,000.00	4.650	15.00	4,665.00	
PUR 43708	12/31/08 1/06/09	30205120 422184	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)		1,000.00	4.800	15.00	4,815.00	
PUR 43708	1/16/09 1/22/09	30205120 422230	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		6,000.00	3.930	180.00	23,760.00	
PUR 43708	1/20/09 1/23/09	30205120 422234	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		2,000.00	3.919	60.00	7,897.60	
PUR 43534	1/15/09 1/21/09	36938510 422225	GENERAL COMMUNICATION INC-A JANNEY MONTGOMERY SCOTT		2,000.00	6.381	60.00	12,822.20	
PUR 43534	1/16/09 1/22/09	36938510 422230	GENERAL COMMUNICATION INC-A JANNEY MONTGOMERY SCOTT		4,000.00	6.430	120.00	25,839.60	
PUR 43534	1/20/09 1/23/09	36938510 422234	GENERAL COMMUNICATION INC-A JANNEY MONTGOMERY SCOTT		4,000.00	6.611	120.00	26,563.60	

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PUR 43534	1/21/09 1/26/09	36938510 422238	GENERAL COMMUNICATION INC-A JANNEY MONTGOMERY SCOTT		2,000.00	6.344	60.00	12,748.60	
PUR 12731	1/02/09 1/07/09	36960410 422188	GENERAL ELECTRIC CO. OPPENHEIMER & CO., INC		3,000.00	16.990	90.00	51,060.00	
PUR 12731	1/23/09 1/28/09	36960410 422245	GENERAL ELECTRIC CO. OPPENHEIMER & CO., INC		2,000.00	12.340	60.00	24,740.00	
PUR 43756	1/23/09 1/28/09	41987910 422245	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC		2,000.00	4.734	60.00	9,527.00	
PUR 41546	12/29/08 1/02/09	44701110 422176	HUNTSMAN CORP. HILL, THOMPSON, MAGID & CO.		2,000.00	3.410	20.00	6,840.00	
PUR 41546	1/02/09 1/07/09	44701110 422188	HUNTSMAN CORP. OPPENHEIMER & CO., INC		2,000.00	3.420	60.00	6,900.00	
PUR 18884	1/09/09 1/14/09	47816010 422209	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		1,000.00	59.000	30.00	59,030.00	
PUR 18884	1/13/09 1/16/09	47816010 422217	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		1,000.00	58.530	30.00	58,560.00	

PUR 18884	1/20/09 1/23/09	47816010 422234	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		1,000.00	56.790	30.00	56,820.00
PUR 18884	1/22/09 1/27/09	47816010 422242	JOHNSON & JOHNSON OPPENHEIMER & CO., INC		1,000.00	55.958	30.00	55,988.00
PUR 38561	1/13/09 1/16/09	48360030 422217	KANA SOFTWARE, INC. INSTINET (PORTAL)		10,000.00	.650	50.00	6,550.00
PUR 25663	1/15/09 1/21/09	48517030 422225	KANSAS CITY SOUTHERN OPPENHEIMER & CO., INC		1,000.00	17.142	30.00	17,172.00
PUR 44247	1/05/09 1/08/09	52605730 422193	LENNAR CORP CL-B OPPENHEIMER & CO., INC		20,000.00	7.210	600.00	144,802.00

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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 44247	1/06/09 1/09/09	52605730 422197	LENNAR CORP CL-B OPPENHEIMER & CO., INC		2,000.00	7.896	60.00	15,851.00	
PUR 44247	1/08/09 1/13/09	52605730 422205	LENNAR CORP CL-B OPPENHEIMER & CO., INC		3,000.00	8.045	90.00	24,225.00	
PUR 44247	1/09/09 1/14/09	52605730 422209	LENNAR CORP CL-B OPPENHEIMER & CO., INC		9,000.00	7.181	270.00	64,902.60	
PUR 44247	1/09/09 1/14/09	52605730 422209	LENNAR CORP CL-B OPPENHEIMER & CO., INC		2,000.00	8.643	60.00	17,346.40	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					11,000.00	7.447	330.00	82,249.00	
PUR 44247	1/12/09 1/15/09	52605730 422213	LENNAR CORP CL-B OPPENHEIMER & CO., INC		6,000.00	6.931	180.00	41,768.40	
PUR 44247	1/13/09 1/16/09	52605730 422217	LENNAR CORP CL-B OPPENHEIMER & CO., INC		6,000.00	6.390	180.00	38,518.20	
PUR 44247	1/14/09 1/20/09	52605730 422221	LENNAR CORP CL-B OPPENHEIMER & CO., INC		4,000.00	5.940	120.00	23,879.60	
PUR 44247	1/15/09 1/21/09	52605730 422225	LENNAR CORP CL-B OPPENHEIMER & CO., INC		4,000.00	5.385	120.00	21,660.00	
PUR 44247	1/16/09 1/22/09	52605730 422230	LENNAR CORP CL-B OPPENHEIMER & CO., INC		2,000.00	5.197	60.00	10,454.00	
PUR 44247	1/20/09 1/23/09	52605730 422234	LENNAR CORP CL-B OPPENHEIMER & CO., INC		2,000.00	5.598	60.00	11,255.00	
PUR 44247	1/23/09 1/28/09	52605730 422245	LENNAR CORP CL-B OPPENHEIMER & CO., INC		2,000.00	4.739	60.00	9,538.00	

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PUR 44247	1/26/09 1/29/09	52605730 422251	LENNAR CORP CL-B OPPENHEIMER & CO., INC		2,000.00	5.524	60.00	11,108.20	
PUR 44272	1/07/09 1/12/09	53261M10 422201	LIMELIGHT NETWORKS INC JANNEY MONTGOMERY SCOTT		30,000.00	2.722	900.00	82,566.00	
PUR 44272	1/08/09 1/13/09	53261M10 422205	LIMELIGHT NETWORKS INC JANNEY MONTGOMERY SCOTT		20,000.00	2.825	600.00	57,100.00	
PUR 41562	12/31/08 1/06/09	53555510 422184	LINDSAY CORP. HILL, THOMPSON, MAGID & CO.		1,000.00	32.000	20.00	32,020.00	
PUR 43432	1/06/09 1/09/09	53591920 422197	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		4,000.00	5.880	120.00	23,640.00	
PUR 43432	1/07/09 1/12/09	53591920 422201	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		2,000.00	5.500	60.00	11,060.00	

PUR 43432	1/08/09 1/13/09	53591920 422205	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		2,000.00	5.330	60.00	10,720.00
PUR 43432	1/09/09 1/14/09	53591920 422209	LIONS GATE ENTERTAINMENT CO OPPENHEIMER & CO., INC		6,000.00	5.473	180.00	33,019.80
PUR 40575	12/31/08 1/06/09	55271510 422184	MEMC ELECTRONICS MATERIALS, HILL, THOMPSON, MAGID & CO.		3,000.00	13.810	60.00	41,490.00
PUR 40575	1/02/09 1/07/09	55271510 422188	MEMC ELECTRONICS MATERIALS, OPPENHEIMER & CO., INC		1,000.00	14.480	30.00	14,510.00
PUR 41251	1/26/09 1/29/09	55608B10 422251	MACQUARIE INFRASTRUCTURE CO OPPENHEIMER & CO., INC		4,000.00	4.250	120.00	17,120.00
PUR 42586	1/09/09 1/14/09	58013510 422209	MCDONALD'S CORP. OPPENHEIMER & CO., INC		2,000.00	60.710	60.00	121,480.00
PUR 42586	1/15/09 1/21/09	58013510 422225	MCDONALD'S CORP. OPPENHEIMER & CO., INC		1,000.00	56.760	30.00	56,790.00

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PUR 38052	12/30/08 1/05/09	58497720 422180	MEDTOX SCIENTIFIC INC. MAGNA SECURITIES (OTC)		2,000.00	7.909	30.00	15,847.00	
PUR 38052	12/31/08 1/06/09	58497720 422184	MEDTOX SCIENTIFIC INC. MAGNA SECURITIES (OTC)		2,000.00	7.978	30.00	15,986.00	
PUR 38052	1/06/09 1/09/09	58497720 422197	MEDTOX SCIENTIFIC INC. JANNEY MONTGOMERY SCOTT		1,000.00	7.683	30.00	7,712.50	
PUR 38052	1/09/09 1/14/09	58497720 422209	MEDTOX SCIENTIFIC INC. JANNEY MONTGOMERY SCOTT		1,000.00	7.610	30.00	7,640.00	
PUR 43940	12/31/08 1/06/09	60786L10 422184	MODUSLINK GLOBAL SOLUTIONS MAGNA SECURITIES (OTC)		10,000.00	2.707	150.00	27,218.00	
PUR 43453	1/15/09 1/21/09	61166W10 422225	MONSANTO CO OPPENHEIMER & CO., INC		1,000.00	75.997	30.00	76,027.00	
PUR 44439	1/22/09 1/27/09	62458M10 422242	MOVE INC INSTINET (PORTAL)		10,000.00	1.514	70.00	15,209.00	
PUR 44439	1/22/09 1/27/09	62458M10 422242	MOVE INC ITT (CHANNEL)		13,012.00	1.540	130.12	20,172.50	
PUR 44439	1/23/09 1/28/09	62458M10 422245	MOVE INC INSTINET (PORTAL)		4,799.00	1.671	33.59	8,051.76	
PUR 44439	1/26/09 1/29/09	62458M10 422251	MOVE INC INSTINET (PORTAL)		2,189.00	1.649	15.32	3,624.11	
PUR 43555	12/30/08 1/05/09	62937750 422180	NRG ENERGY INC HILL, THOMPSON, MAGID & CO.		1,000.00	20.877	20.00	20,897.00	
PUR 43555	12/31/08 1/06/09	62937750 422184	NRG ENERGY INC HILL, THOMPSON, MAGID & CO.		14,000.00	21.738	280.00	304,606.40	
PUR 43555	1/20/09 1/23/09	62937750 422234	NRG ENERGY INC OPPENHEIMER & CO., INC		1,000.00	23.470	30.00	23,500.00	

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PUR 43555	1/22/09 1/27/09	62937750 422242	NRG ENERGY INC OPPENHEIMER & CO., INC		1,000.00	22.700	30.00	22,730.00	
PUR 43579	1/16/09 1/22/09	62949110 422230	NYSE EURONEXT OPPENHEIMER & CO., INC		2,000.00	20.362	60.00	40,784.00	
PUR 43579	1/23/09 1/28/09	62949110 422245	NYSE EURONEXT OPPENHEIMER & CO., INC		2,000.00	19.664	60.00	39,387.00	
PUR 44411	1/20/09 1/23/09	69347510 422234	PNC FINANCIAL GROUP STIFEL NICOLAUS		15,000.00	22.224	600.00	333,966.00	

PUR 40443	1/26/09 1/29/09	70454910 422251	PEABODY ENERGY CORP. OPPENHEIMER & CO., INC		2,000.00	23.600	60.00	47,260.00	
PUR 43554	1/09/09 1/14/09	71344810 422209	PEPSICO INC OPPENHEIMER & CO., INC		1,000.00	53.670	30.00	53,700.00	
PUR 33680	1/26/09 1/29/09	74271810 422251	PROCTER & GAMBLE CO. OPPENHEIMER & CO., INC		1,000.00	55.630	30.00	55,660.00	
PUR 38456	1/15/09 1/21/09	74346Y10 422225	PROS HOLDINGS INC. OPPENHEIMER & CO., INC		4,000.00	4.805	120.00	19,338.80	
PUR 39062	12/30/08 1/05/09	76011210 422180	RENTECH INC. HILL, THOMPSON, MAGID & CO.		10,000.00	.631	100.00	6,410.00	
PUR 39062	1/02/09 1/07/09	76011210 422188	RENTECH INC. OPPENHEIMER & CO., INC		10,000.00	.713	100.00	7,230.00	
PUR 39062	1/23/09 1/28/09	76011210 422245	RENTECH INC. OPPENHEIMER & CO., INC		10,000.00	.610	200.00	6,300.00	
PUR 43802	12/30/08 1/05/09	76041610 422180	REPUBLIC FIRST BANCORP IN MAGNA SECURITIES (OTC)		2,000.00	8.800	30.00	17,630.00	
PUR 43802	12/31/08 1/06/09	76041610 422184	REPUBLIC FIRST BANCORP IN MAGNA SECURITIES (OTC)		2,000.00	8.750	30.00	17,530.00	

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PUR 43802	12/31/08 1/06/09	76041610 422184	REPUBLIC FIRST BANCORP IN MERRIMAN/OTC		2,000.00	8.676	30.00	17,381.40	
PUR 43802	1/02/09 1/07/09	76041610 422188	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	8.986	60.00	18,031.00	
PUR 43802	1/02/09 1/07/09	76041610 422188	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	8.970	60.00	18,000.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					4,000.00	8.978	120.00	36,031.00	
PUR 43802	1/07/09 1/12/09	76041610 422201	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	8.900	60.00	17,860.00	
PUR 43802	1/08/09 1/13/09	76041610 422205	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	8.780	60.00	17,620.00	
PUR 43802	1/16/09 1/22/09	76041610 422230	REPUBLIC FIRST BANCORP IN JANNEY MONTGOMERY SCOTT		2,000.00	8.500	60.00	17,060.00	
PUR 36871	12/31/08 1/06/09	76171310 422184	REYNOLDS AMERICAN INC. HILL, THOMPSON, MAGID & CO.		1,000.00	40.770	20.00	40,790.00	
PUR 36871	1/07/09 1/12/09	76171310 422201	REYNOLDS AMERICAN INC. OPPENHEIMER & CO., INC		3,000.00	37.510	90.00	112,620.00	
PUR 36871	1/09/09 1/14/09	76171310 422209	REYNOLDS AMERICAN INC. OPPENHEIMER & CO., INC		1,000.00	37.500	30.00	37,530.00	
PUR 42778	1/26/09 1/29/09	77938210 422251	ROWAN COMPANIES INC. OPPENHEIMER & CO., INC		2,000.00	13.526	60.00	27,112.80	
PUR 33134	1/15/09 1/21/09	79084910 422225	ST. JUDE MEDICAL INC. OPPENHEIMER & CO., INC		1,000.00	29.008	30.00	29,038.00	

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PUR 39690	1/23/09 1/28/09	80660510 422245	SCHERING-PLOUGH CORP. OPPENHEIMER & CO., INC		2,000.00	18.551	60.00	37,161.00	
PUR 39690	1/26/09 1/29/09	80660510 422251	SCHERING-PLOUGH CORP. OPPENHEIMER & CO., INC		2,000.00	18.190	60.00	36,440.00	

PUR 44468	1/26/09 1/29/09	82922610 422251	SINCLAIR BROADCAST GROUP-A JANNEY MONTGOMERY SCOTT	1,000.00	2.100	30.00	2,130.00
PUR 44438	1/22/09 1/27/09	85747710 422242	STATE STREET CORP. OPPENHEIMER & CO., INC	14,000.00	18.637	420.00	261,343.60
PUR 44438	1/27/09 1/30/09	85747710 422255	STATE STREET CORP. OPPENHEIMER & CO., INC	1,000.00	21.440	30.00	21,470.00
PUR 41243	1/02/09 1/07/09	88731710 422188	TIME WARNER INC. OPPENHEIMER & CO., INC	2,000.00	10.000	60.00	20,060.00
PUR 44273	1/07/09 1/12/09	91126810 422201	UNITED ONLINE JANNEY MONTGOMERY SCOTT	40,000.00	5.999	1,200.00	241,172.00
PUR 44273	1/08/09 1/13/09	91126810 422205	UNITED ONLINE JANNEY MONTGOMERY SCOTT	20,000.00	5.980	600.00	120,194.00
PUR 42818	12/31/08 1/06/09	91886610 422184	VALASSIS COMMUNICATIONS INC HILL, THOMPSON, MAGID & CO.	6,000.00	1.260	60.00	7,620.00
PUR 43853	12/31/08 1/06/09	92343V10 422184	VERIZON COMMUNICATIONS INC HILL, THOMPSON, MAGID & CO.	3,000.00	33.164	60.00	99,552.00
PUR 43853	1/06/09 1/09/09	92343V10 422197	VERIZON COMMUNICATIONS INC OPPENHEIMER & CO., INC	8,000.00	32.620	240.00	261,200.00
PUR 43853	1/07/09 1/12/09	92343V10 422201	VERIZON COMMUNICATIONS INC OPPENHEIMER & CO., INC	2,000.00	31.960	60.00	63,980.00
PUR 43853	1/15/09 1/21/09	92343V10 422225	VERIZON COMMUNICATIONS INC OPPENHEIMER & CO., INC	1,000.00	29.360	30.00	29,390.00

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PUR 43853	1/16/09 1/22/09	92343V10 422230	VERIZON COMMUNICATIONS INC OPPENHEIMER & CO., INC		1,000.00	29.620	30.00	29,650.00	
PUR 44220	1/02/09 1/07/09	92824110 422188	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		18,000.00	13.558	540.00	244,576.80	
PUR 44220	1/05/09 1/08/09	92824110 422193	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		2,000.00	13.842	60.00	27,744.00	
PUR 44220	1/07/09 1/12/09	92824110 422201	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		2,000.00	13.658	60.00	27,375.00	
PUR 44220	1/08/09 1/13/09	92824110 422205	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		2,000.00	13.430	60.00	26,919.20	
PUR 44220	1/12/09 1/15/09	92824110 422213	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		2,000.00	12.950	60.00	25,960.00	
PUR 44220	1/26/09 1/29/09	92824110 422251	VIOPHARMA INC ITT (CHANNEL)		1,563.00	12.271	23.45	19,203.18	
PUR 44220	1/26/09 1/29/09	92824110 422251	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		2,437.00	12.282	73.11	30,004.83	
PUR 40141	1/08/09 1/13/09	93114210 422205	WAL-MART STORES, INC. OPPENHEIMER & CO., INC		1,000.00	51.200	30.00	51,230.00	
PUR 40141	1/09/09 1/14/09	93114210 422209	WAL-MART STORES, INC. OPPENHEIMER & CO., INC		2,000.00	51.710	60.00	103,480.00	
PUR 40141	1/13/09 1/16/09	93114210 422217	WAL-MART STORES, INC. OPPENHEIMER & CO., INC		1,000.00	51.560	30.00	51,590.00	
PUR 40141	1/22/09 1/27/09	93114210 422242	WAL-MART STORES, INC. OPPENHEIMER & CO., INC		2,000.00	49.250	60.00	98,559.00	
PUR 44214	12/31/08 1/06/09	93142210 422184	WALGREEN CO. HILL, THOMPSON, MAGID & CO.		14,000.00	24.050	280.00	336,980.00	

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PUR 44214	1/07/09 1/12/09	93142210 422201	WALGREEN CO. OPPENHEIMER & CO., INC						
				1,000.00	26.470	30.00		26,500.00	
PUR 44214	1/09/09 1/14/09	93142210 422209	WALGREEN CO. OPPENHEIMER & CO., INC						
				2,000.00	25.970	60.00		52,000.00	
PUR 44214	1/12/09 1/15/09	93142210 422213	WALGREEN CO. OPPENHEIMER & CO., INC						
				1,000.00	26.040	30.00		26,070.00	
PUR 44469	1/26/09 1/29/09	98302410 422251	WYETH OPPENHEIMER & CO., INC						
				10,000.00	45.010	300.00		450,400.00	
PUR 44469	1/27/09 1/30/09	98302410 422255	WYETH OPPENHEIMER & CO., INC						
				10,000.00	43.510	300.00		435,400.00	
PUR 43705	12/31/08 1/06/09	98433210 422184	YAHOO! INC. MAGNA SECURITIES (OTC)						
				2,000.00	12.040	30.00		24,110.00	
PUR 43705	1/08/09 1/13/09	98433210 422205	YAHOO! INC. JANNEY MONTGOMERY SCOTT						
				8,000.00	12.496	240.00		100,208.00	
PUR 43303	1/02/09 1/07/09	98970110 422188	ZIONS BANCORP JANNEY MONTGOMERY SCOTT						
				2,000.00	24.926	60.00		49,912.60	
PUR 43303	1/08/09 1/13/09	98970110 422205	ZIONS BANCORP JANNEY MONTGOMERY SCOTT						
				1,000.00	22.669	30.00		22,698.70	
SUBTOTAL STOCK PURCHASES:				801,000.00		23,130.59		9,702,161.88	
TOTAL FUND PURCHASES:				801,000.00		23,130.59		9,702,161.88	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 43627 4,988.33	1/06/09 1/09/09	00086T10 422198	A C MOORE ARTS & CRAFTS INSTINET (PORTAL)		10,000.00	1.622	.10 70.00	16,144.90	-
SALE 43627 6,987.31	1/14/09 1/20/09	00086T10 422222	A C MOORE ARTS & CRAFTS INSTINET (PORTAL)		10,000.00	1.422	.08 70.00	14,145.92	-
SALE 43627 3,914.33	1/27/09 1/30/09	00086T10 422256	A C MOORE ARTS & CRAFTS INSTINET (PORTAL)		10,000.00	1.729	.10 70.00	17,218.90	-
SALE 40688	12/31/08 1/06/09	00206R10 422185	AT&T INC. HILL, THOMPSON, MAGID & CO.		20,000.00	28.252	3.17 400.00	564,638.83	-76,916.99
SALE 40688	1/15/09 1/21/09	00206R10 422226	AT&T INC. OPPENHEIMER & CO., INC		2,000.00	24.450	.28 60.00	48,839.72	-15,315.86
SALE 41636 6,962.02	1/02/09 1/07/09	00504W10 422189	ACTIVE POWER INC. INSTINET (DOMESTIC)		10,000.00	.316	.02 50.00	3,107.98	-
SALE 41636 6,305.03	1/09/09 1/14/09	00504W10 422210	ACTIVE POWER INC. INSTINET (DOMESTIC)		10,000.00	.382	.03 50.00	3,764.97	-
SALE 41636 5,806.14	1/12/09 1/15/09	00504W10 422214	ACTIVE POWER INC. INSTINET (PORTAL)		9,200.00	.381	.02 46.00	3,458.26	-
SALE 41636 521.61	1/13/09 1/16/09	00504W10 422218	ACTIVE POWER INC. INSTINET (PORTAL)		800.00	.360	.01 4.00	283.99	-
SALE 41636 6,515.03	1/14/09 1/20/09	00504W10 422222	ACTIVE POWER INC. INSTINET (PORTAL)		10,000.00	.361	.03 50.00	3,554.97	-
SALE 41636 6,257.47	1/15/09 1/21/09	00504W10 422226	ACTIVE POWER INC. INSTINET (PORTAL)		9,901.00	.380	.03 49.51	3,712.84	-
SALE 41636 63.57	1/16/09 1/22/09	00504W10 422231	ACTIVE POWER INC. INSTINET (PORTAL)		99.00	.370	.01 .50	36.12	-

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SALE 41636	1/16/09 1/22/09	00504W10 422231	ACTIVE POWER INC. JANNEY MONTGOMERY SCOTT		10,000.00	.370	.03 100.00	3,599.97	-6,470.03
SALE 41636 3,000.02	1/21/09 1/26/09	00504W10 422239	ACTIVE POWER INC. INSTINET (PORTAL)		4,700.00	.374	.01 23.50	1,732.88	-
SALE 41636 3,867.95	1/22/09 1/27/09	00504W10 422243	ACTIVE POWER INC. INSTINET (PORTAL)		5,300.00	.282	.01 26.50	1,469.15	-
SALE 41636 6,467.03	1/26/09 1/29/09	00504W10 422252	ACTIVE POWER INC. INSTINET (PORTAL)		10,000.00	.365	.03 50.00	3,602.97	-
SALE 43172	1/27/09 1/30/09	00507V10 422256	ACTIVISION BLIZZARD INC JANNEY MONTGOMERY SCOTT		6,000.00	9.360	.32 180.00	55,979.68	-16,620.22
SALE 43436 857.48	12/31/08 1/06/09	00817Y10 422185	AETNA INC HILL, THOMPSON, MAGID & CO.		1,000.00	29.650	.17 20.00	29,629.83	-
SALE 43436	1/20/09 1/23/09	00817Y10 422235	AETNA INC OPPENHEIMER & CO., INC		2,000.00	27.300	.31 60.00	54,539.69	-6,434.92
SALE 36208	1/06/09 1/09/09	03783310 422198	APPLE INC. JANNEY MONTGOMERY SCOTT		1,000.00	96.130	.54 30.00	96,099.56	-40,800.70
SALE 36208	1/22/09 1/27/09	03783310 422243	APPLE INC. STIFEL NICOLAUS		1,000.00	87.021	.49 30.00	86,990.01	-45,774.68
SALE 37926	1/07/09 1/12/09	05714910 422202	BAKER (MICHAEL) CORP OPPENHEIMER & CO., INC		1,000.00	42.100	.24 30.00	42,069.76	12,129.81
SALE 37926	1/08/09 1/13/09	05714910 422206	BAKER (MICHAEL) CORP OPPENHEIMER & CO., INC		1,000.00	40.500	.23 30.00	40,469.77	10,529.82
SALE 44233	1/12/09 1/15/09	06050510 422214	BANK OF AMERICA CORP. OPPENHEIMER & CO., INC		20,000.00	12.258	1.38 600.00	244,552.62	-232,323.68
SALE 44233	1/13/09 1/16/09	06050510 422218	BANK OF AMERICA CORP. OPPENHEIMER & CO., INC		21,256.00	11.100	1.33 637.68	235,302.59	-271,521.55

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SALE 43959 2,850.59	12/31/08 1/06/09	12673P10 422185	CA INC HILL, THOMPSON, MAGID & CO.		1,000.00	18.365	.11 20.00	18,344.89	
SALE 43959	1/15/09 1/21/09	12673P10 422226	CA INC OPPENHEIMER & CO., INC		3,000.00	17.603	.30 90.00	52,718.10	6,235.20
SALE 43959	1/16/09 1/22/09	12673P10 422231	CA INC OPPENHEIMER & CO., INC		2,000.00	17.731	.20 60.00	35,402.40	4,413.80
SALE 42966	1/09/09 1/14/09	12686C10 422210	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		2,000.00	19.240	.22 60.00	38,419.78	-5,391.25
SALE 42966	1/15/09 1/21/09	12686C10 422226	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		5,000.00	16.770	.47 150.00	83,699.53	-25,828.04
SALE 42966	1/16/09 1/22/09	12686C10 422231	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		3,000.00	17.384	.30 90.00	52,060.80	-13,655.74
SALE 42966	1/23/09 1/28/09	12686C10 422246	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		3,000.00	16.284	.28 90.00	48,760.82	-16,955.72
SALE 42966	1/26/09 1/29/09	12686C10 422252	CABLEVISION SYSTEMS-NY GRP- OPPENHEIMER & CO., INC		2,000.00	16.670	.19 60.00	33,279.81	-10,531.22
SALE 43670 639.17	12/31/08 1/06/09	15678210 422185	CERNER CORP MAGNA SECURITIES (OTC)		1,000.00	38.519	.22 15.00	38,503.78	
SALE 41851	1/07/09 1/12/09	16516710 422202	CHESAPEAKE ENERGY CORP. OPPENHEIMER & CO., INC		1,000.00	18.460	.11 30.00	18,429.89	-18,263.00
SALE	12/31/08	18538Q10	CLEARWIRE CORP-CLASS A				.56		

43952 5,897.36	1/06/09	422185	MAGNA SECURITIES (OTC)		20,000.00	4.934	300.00	98,385.44	-
SALE 42817	1/20/09 1/23/09	19259P30 422235	COINSTAR INC. JANNEY MONTGOMERY SCOTT		9,000.00	20.527	1.04 270.00	184,475.56	-92,039.57
SALE 42817	1/22/09 1/27/09	19259P30 422243	COINSTAR INC. STIFEL NICOLAUS		9,000.00	21.705	1.10 270.00	195,072.10	-81,443.03

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SALE 43961 9,962.94	12/31/08 1/06/09	21664840 422185	COOPER COS INC/THE HILL, THOMPSON, MAGID & CO.		3,000.00	16.580	.28 60.00	49,679.72	
SALE 43961	1/07/09 1/12/09	21664840 422202	COOPER COS INC/THE OPPENHEIMER & CO., INC		10,000.00	19.231	1.08 300.00	192,009.92	59,620.66
SALE 43961	1/08/09 1/13/09	21664840 422206	COOPER COS INC/THE OPPENHEIMER & CO., INC		4,000.00	19.035	.43 120.00	76,019.57	23,063.87
SALE 43961	1/09/09 1/14/09	21664840 422210	COOPER COS INC/THE OPPENHEIMER & CO., INC		10,000.00	19.101	1.07 300.00	190,708.93	58,319.67
SALE 43746	1/27/09 1/30/09	26875P10 422256	EOG RESOURCES INC OPPENHEIMER & CO., INC		1,000.00	67.730	.38 30.00	67,699.62	-10,989.34
SALE 42969 28,147.12	12/30/08 1/05/09	27864210 422181	EBAY INC MAGNA SECURITIES (OTC)		4,000.00	13.495	.31 60.00	53,919.69	-
SALE 42969	1/07/09 1/12/09	27864210 422202	EBAY INC JANNEY MONTGOMERY SCOTT		12,000.00	14.500	.98 360.00	173,639.02	-72,561.40
SALE 43731	1/20/09 1/23/09	29084Q10 422235	EMCOR GROUP INC OPPENHEIMER & CO., INC		1,000.00	20.610	.12 30.00	20,579.88	6,605.71
SALE 40546 33,652.70	12/31/08 1/06/09	29266R10 422185	ENERGIZER HOLDINGS INC. HILL, THOMPSON, MAGID & CO.		1,000.00	53.193	.30 20.00	53,172.70	-
SALE 37233	1/09/09 1/14/09	29363910 422210	ENTERCOM COMMUNICATIONS COR OPPENHEIMER & CO., INC		10,000.00	1.567	.09 200.00	15,470.91	-31,145.61
SALE 37233	1/15/09 1/21/09	29363910 422226	ENTERCOM COMMUNICATIONS COR OPPENHEIMER & CO., INC		10,000.00	1.232	.07 300.00	12,015.93	-34,600.59
SALE 15201	12/31/08 1/06/09	30231G10 422185	EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO.		5,000.00	78.700	2.21 100.00	393,397.79	19,473.76
SALE 15201	1/05/09 1/08/09	30231G10 422194	EXXON MOBIL CORP. OPPENHEIMER & CO., INC		2,000.00	81.580	.92 60.00	163,099.08	13,529.47

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SALE 44005	1/12/09 1/15/09	31428X10 422214	FEDEX CORP. OPPENHEIMER & CO., INC		1,000.00	60.440	.34 30.00	60,409.66	-6,150.34
SALE 44005	1/16/09 1/22/09	31428X10 422231	FEDEX CORP. OPPENHEIMER & CO., INC		1,000.00	57.499	.33 30.00	57,468.67	-9,091.33
SALE 39085	1/12/09 1/15/09	33643310 422214	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		200.00	159.19	.18 6.00	31,832.62	-6,373.53
SALE 39085	1/16/09 1/22/09	33643310 422231	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		100.00	142.65	.08 3.00	14,261.92	-4,841.16
SALE 42617	1/09/09 1/14/09	35952H10 422210	FUELCELL ENERGY INC JANNEY MONTGOMERY SCOTT		10,000.00	4.393	.25 300.00	43,629.75	-29,374.94
SALE 42617	1/15/09 1/21/09	35952H10 422226	FUELCELL ENERGY INC JANNEY MONTGOMERY SCOTT		10,000.00	4.001	.23 300.00	39,712.77	-33,291.92
SALE 43855	1/02/09 1/07/09	36871040 422189	GENENTECH INC OPPENHEIMER & CO., INC		1,000.00	82.204	.47 40.00	82,163.53	10,158.03

SALE 33645	1/23/09 1/28/09	38259P50 422246	GOOGLE INC. JANNEY MONTGOMERY SCOTT				.19 3.00			
				100.00	326.86			32,683.57	-16,986.05	
SALE 44056	12/29/08 1/02/09	41457P10 422177	HARRIS STRATEX NETWORKS-CL MAGNA SECURITIES (OTC)				.27 150.00			
				10,000.00	4.716			47,005.73		
SALE 43756	12/31/08 1/06/09	41987910 422185	HAWAIIAN HOLDINGS INC HILL, THOMPSON, MAGID & CO.				.15 80.00			
				4,000.00	6.268			24,991.85		
SALE 43756	1/07/09 1/12/09	41987910 422202	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC				.07 60.00			
				2,000.00	6.090			12,119.93		
SALE 43756	1/08/09 1/13/09	41987910 422206	HAWAIIAN HOLDINGS INC OPPENHEIMER & CO., INC				.07 60.00			
				2,000.00	6.000			11,939.93		
SALE 37953	1/14/09 1/20/09	43575830 422222	HOLLY CORP. OPPENHEIMER & CO., INC				.11 30.00			
				1,000.00	19.623			19,592.89	-15,979.54	

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SALE 37953	1/16/09 1/22/09	43575830 422231	HOLLY CORP. OPPENHEIMER & CO., INC				.13 30.00		
					1,000.00	22.233		22,202.87	-13,369.56
SALE 37953	1/20/09 1/23/09	43575830 422235	HOLLY CORP. OPPENHEIMER & CO., INC				.13 30.00		
					1,000.00	22.480		22,449.87	-13,122.56
SALE 28084	1/15/09 1/21/09	46625H10 422226	J.P. MORGAN CHASE & CO. OPPENHEIMER & CO., INC				.30 60.00		
					2,000.00	26.060		52,059.70	-30,293.95
SALE 25663	1/07/09 1/12/09	48517030 422202	KANSAS CITY SOUTHERN OPPENHEIMER & CO., INC				.13 30.00		
					1,000.00	22.490		22,459.87	-7,632.47
SALE 43916	12/29/08 1/02/09	51783410 422177	LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO.				.27 160.00		
					8,000.00	5.901		47,046.93	
SALE 43916	12/30/08 1/05/09	51783410 422181	LAS VEGAS SANDS CORP HILL, THOMPSON, MAGID & CO.				.23 140.00		
					7,000.00	5.782		40,330.97	
SALE 44272	1/26/09 1/29/09	53261M10 422252	LIMELIGHT NETWORKS INC JANNEY MONTGOMERY SCOTT				.81 1,500.00		
					50,000.00	2.863		141,624.19	1,958.19
SALE 42956	1/08/09 1/13/09	53418710 422206	LINCOLN NATIONAL CORP OPPENHEIMER & CO., INC				.24 60.00		
					2,000.00	20.980		41,899.76	-8,853.80
SALE 42956	1/15/09 1/21/09	53418710 422226	LINCOLN NATIONAL CORP OPPENHEIMER & CO., INC				.19 60.00		
					2,000.00	16.555		33,049.81	-17,703.75
SALE 44278	1/07/09 1/12/09	59627810 422202	MIDDLEBY CORP JANNEY MONTGOMERY SCOTT				.08 14.58		
					486.00	29.050		14,103.64	-2,679.90
SALE 43453	1/08/09 1/13/09	61166W10 422206	MONSANTO CO OPPENHEIMER & CO., INC				.48 30.00		
					1,000.00	85.150		85,119.52	5,517.22
SALE 43628	1/07/09 1/12/09	61744644 422202	MORGAN STANLEY OPPENHEIMER & CO., INC				.11 30.00		
					1,000.00	18.850		18,819.89	779.89
SALE 43628	1/08/09 1/13/09	61744644 422206	MORGAN STANLEY OPPENHEIMER & CO., INC				.21 60.00		
					2,000.00	18.050		36,039.79	-

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SALE 43628	1/09/09 1/14/09	61744644 422210	MORGAN STANLEY OPPENHEIMER & CO., INC				.22 60.00		
					2,000.00	19.410		38,759.78	2,679.78
SALE 43628	1/12/09 1/15/09	61744644 422214	MORGAN STANLEY OPPENHEIMER & CO., INC				.23 60.00		
					2,000.00	20.070		40,079.77	3,999.77

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SALE 43628	1/13/09 1/16/09	61744644 422218	MORGAN STANLEY OPPENHEIMER & CO., INC				.42		
				4,000.00	18.380	120.00		73,399.58	1,239.58
SALE 43264 2,323.88	12/31/08 1/06/09	61945A10 422185	MOSIAC CO/THE HILL, THOMPSON, MAGID & CO.	1,000.00	34.000	20.00	.20	33,979.80	-
SALE 43264	1/06/09 1/09/09	61945A10 422198	MOSIAC CO/THE OPPENHEIMER & CO., INC	1,000.00	36.659	30.00	.21	36,628.69	325.01
SALE 43500	12/31/08 1/06/09	63530910 422185	NATIONAL CINEMEDIA INC MERRIMAN/OTC	6,000.00	10.167	90.00	.35	60,912.85	19,355.11
SALE 43533 37,683.86	12/31/08 1/06/09	63540510 422185	NATIONAL CITY CORP HILL, THOMPSON, MAGID & CO.	140,000.00	1.861	1,400.00	1.46	259,194.54	-
SALE 44411	1/22/09 1/27/09	69347510 422243	PNC FINANCIAL GROUP OPPENHEIMER & CO., INC	5,000.00	28.692	200.00	.81	143,258.19	31,936.19
SALE 44411	1/23/09 1/28/09	69347510 422246	PNC FINANCIAL GROUP OPPENHEIMER & CO., INC	5,000.00	28.048	150.00	.79	140,089.21	28,767.21
SALE 44411	1/26/09 1/29/09	69347510 422252	PNC FINANCIAL GROUP OPPENHEIMER & CO., INC	5,000.00	31.440	150.00	.89	157,049.61	45,727.61
SALE 40443	1/07/09 1/12/09	70454910 422202	PEABODY ENERGY CORP. OPPENHEIMER & CO., INC	1,000.00	27.300	30.00	.16	27,269.84	-1,886.85
SALE 17330	1/23/09 1/28/09	71708110 422246	PFIZER INC. OPPENHEIMER & CO., INC	40,000.00	16.996	1,200.00	3.81	678,632.19	-222,862.50
SALE 17330	1/26/09 1/29/09	71708110 422252	PFIZER INC. OPPENHEIMER & CO., INC	52,000.00	16.500	1,560.00	4.81	856,435.19	-315,507.90

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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 43915 16,277.26	12/30/08 1/05/09	74432010 422181	PRUDENTIAL FINANCIAL INC HILL, THOMPSON, MAGID & CO.		2,000.00	27.629	.31 40.00	55,216.69	
SALE 43915	1/02/09 1/07/09	74432010 422189	PRUDENTIAL FINANCIAL INC OPPENHEIMER & CO., INC		1,000.00	28.883	.17 30.00	28,852.83	9,383.11
SALE 43915	1/20/09 1/23/09	74432010 422235	PRUDENTIAL FINANCIAL INC OPPENHEIMER & CO., INC		2,000.00	26.142	.30 60.00	52,222.70	13,283.27
SALE 43915	1/27/09 1/30/09	74432010 422256	PRUDENTIAL FINANCIAL INC OPPENHEIMER & CO., INC		2,000.00	25.490	.29 60.00	50,919.71	11,980.28
SALE 43689	1/21/09 1/26/09	75876610 422239	REGAL ENTERTAINMENT GROUP OPPENHEIMER & CO., INC		20,000.00	9.428	1.06 600.00	187,962.94	-2,594.73
SALE 43689	1/22/09 1/27/09	75876610 422243	REGAL ENTERTAINMENT GROUP OPPENHEIMER & CO., INC		10,000.00	9.612	.54 300.00	95,823.46	544.63
SALE 44125	1/06/09 1/09/09	77537110 422198	ROHM & HAAS CO OPPENHEIMER & CO., INC		1,000.00	63.800	.36 30.00	63,769.64	-3,950.36
SALE 44125	1/27/09 1/30/09	77537110 422256	ROHM & HAAS CO OPPENHEIMER & CO., INC		4,000.00	58.500	1.32 120.00	233,878.68	-37,001.32
SALE 43474	1/15/09 1/21/09	81725T10 422226	SENSIENT TECHNOLOGIES OPPENHEIMER & CO., INC		1,000.00	23.647	.14 30.00	23,616.86	-561.99
SALE 39378	1/09/09 1/14/09	87157D10 422210	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		2,000.00	19.990	.23 60.00	39,920.37	-4,555.38
SALE 39378	1/23/09 1/28/09	87157D10 422246	SYNAPTICS INCORPORATED JANNEY MONTGOMERY SCOTT		3,000.00	22.627	.39 90.00	67,790.61	1,076.99
SALE 38737 6,596.21	1/23/09 1/28/09	87655330 422246	TASTY BAKING CO. JANNEY MONTGOMERY SCOTT		2,000.00	3.979	.05 60.00	7,897.75	-
SALE 42318 2,775.65	12/29/08 1/02/09	90000620 422177	TURBOCHEF TECHNOLOGIES INC MAGNA SECURITIES (OTC)		2,000.00	4.614	.06 30.00	9,196.94	-

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SALE 42318 5,805.30	12/30/08 1/05/09	90000620 422181	TURBOCHEF TECHNOLOGIES INC MAGNA SECURITIES (OTC)		4,000.00	4.550	.11 60.00	18,139.89	-
SALE 42318 6,750.15	12/31/08 1/06/09	90000620 422185	TURBOCHEF TECHNOLOGIES INC MAGNA SECURITIES (OTC)		6,000.00	4.876	.17 90.00	29,167.63	-
SALE 42318	12/31/08 1/06/09	90000620 422185	TURBOCHEF TECHNOLOGIES INC MERRIMAN/OTC		10,000.00	4.940	.28 150.00	49,249.72	-10,613.24
SALE 42318	1/02/09 1/07/09	90000620 422189	TURBOCHEF TECHNOLOGIES INC JANNEY MONTGOMERY SCOTT		8,000.00	5.000	.23 240.00	39,759.77	-4,597.22
SALE 42318	1/02/09 1/07/09	90000620 422189	TURBOCHEF TECHNOLOGIES INC JANNEY MONTGOMERY SCOTT		10,000.00	4.987	.28 300.00	49,569.72	-5,876.52
-			2 INTRA-DAY TRANSACTIONS SUBTOTAL:		18,000.00	4.993	.51 540.00	89,329.49	-
10,473.74									

SALE 42318	1/05/09 1/08/09	90000620 422194	TURBOCHEF TECHNOLOGIES INC JANNEY MONTGOMERY SCOTT		10,000.00	4.977	.28 300.00	49,469.72	-5,976.53
SALE 42318 18,746.25	1/07/09 1/08/09	90000620 422190	TURBOCHEF TECHNOLOGIES INC TENDERED		10,000.00	3.670		36,700.00	-
SALE 43732 9,670.47	1/07/09 1/12/09	90341W10 422202	US AIRWAYS GROUP INC OPPENHEIMER & CO., INC		3,000.00	8.900	.15 90.00	26,609.85	
SALE 43732 9,460.46	1/08/09 1/13/09	90341W10 422206	US AIRWAYS GROUP INC OPPENHEIMER & CO., INC		3,000.00	8.830	.15 90.00	26,399.85	
SALE 43732	1/16/09 1/22/09	90341W10 422231	US AIRWAYS GROUP INC STIFEL NICOLAUS		12,000.00	8.250	.56 480.00	98,513.44	30,755.90
SALE 43732	1/21/09 1/26/09	90341W10 422239	US AIRWAYS GROUP INC OPPENHEIMER & CO., INC		6,000.00	7.375	.25 180.00	44,066.75	10,187.98

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SALE 43556	12/30/08 1/05/09	91704710 422181	URBAN OUTFITTERS INC MAGNA SECURITIES (OTC)		8,000.00	14.263	.64 120.00	113,980.16	-44,683.52
SALE 43556	1/02/09 1/07/09	91704710 422189	URBAN OUTFITTERS INC JANNEY MONTGOMERY SCOTT		2,000.00	15.540	.18 60.00	31,019.82	-8,646.10
SALE 43668	1/06/09 1/09/09	93439040 422198	WARNACO GROUP INC OPPENHEIMER & CO., INC		2,000.00	20.090	.23 60.00	40,119.77	7,336.94
SALE 43668	1/09/09 1/14/09	93439040 422210	WARNACO GROUP INC OPPENHEIMER & CO., INC		1,000.00	19.700	.12 30.00	19,669.88	3,278.47
SALE 43668	1/26/09 1/29/09	93439040 422252	WARNACO GROUP INC OPPENHEIMER & CO., INC		2,000.00	20.460	.23 60.00	40,858.77	8,075.94
SALE 43668	1/27/09 1/30/09	93439040 422256	WARNACO GROUP INC OPPENHEIMER & CO., INC		2,000.00	20.820	.24 60.00	41,579.76	8,796.93
SALE 43568 5,248.77	12/30/08 1/05/09	94733A10 422181	WEB.COM GROUP INC MAGNA SECURITIES (OTC)		2,000.00	3.310	.04 30.00	6,589.96	-
SALE 43568 5,094.77	12/31/08 1/06/09	94733A10 422185	WEB.COM GROUP INC MAGNA SECURITIES (OTC)		2,000.00	3.387	.04 30.00	6,743.96	-
SALE 44054	1/02/09 1/07/09	94973V10 422189	WELLPOINT INC OPPENHEIMER & CO., INC		1,000.00	43.710	.25 30.00	43,679.75	7,173.75
-			SUBTOTAL STOCK SALES:		861,142.00		52.37 18,519.27	9,263,577.76	-
1,667,832.73									
-			TOTAL FUND SALES:		861,142.00		52.37 18,519.27	9,263,577.76	-
1,667,832.73									

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

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44363	1/15/09 1/15/09	0020A2PB 286949	AT&T INC DISC C P WILLIAMS CAPITAL GROUP	.1500 2/11/09	150,000,000.00	.150 99.989		149,983,125.00	
PUR 44406	1/20/09 1/20/09	00282CNS 286961	ABBOTT LABS DISC C P BANK OF AMERICA SECURITIES	.1100 1/26/09	30,000,000.00	.110 99.998		29,999,450.01	
PUR 44357	1/15/09 1/15/09	01039LNV 286949	ALABAMA POWER CO DISC C P BANK OF AMERICA SECURITIES	.1200 1/29/09	67,000,000.00	.120 99.995		66,996,873.31	
PUR 44540	1/29/09 1/29/09	01039LPK 287006	ALABAMA POWER CO DISC C P BANK OF AMERICA SECURITIES	.2000 2/19/09	16,717,000.00	.200 99.988		16,715,049.68	
PUR 44561	1/30/09 1/30/09	01039LPK 287012	ALABAMA POWER CO DISC C P BANK OF AMERICA SECURITIES	.2000 2/19/09	15,083,000.00	.200 99.989		15,081,324.11	
PUR 44333	1/14/09 1/14/09	02585BZG 286943	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 1/30/09	20,000,000.00	.150 100.00		20,000,000.00	
PUR 44554	1/30/09 1/30/09	02585RB4 287012	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 2/06/09	25,000,000.00	.150 100.00		25,000,000.00	
PUR 44564	1/30/09 1/30/09	02585RB5 287012	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 2/09/09	18,155,000.00	.150 100.00		18,155,000.00	
PUR 44261	1/07/09 1/07/09	02585RYN 286912	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 1/30/09	25,000,000.00	.150 100.00		25,000,000.00	
PUR 44260	1/07/09 1/07/09	02585RYP 286912	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.3000 2/06/09	25,000,000.00	.300 100.00		25,000,000.00	
PUR 44324	1/13/09 1/13/09	02585RZD 286937	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 1/30/09	30,000,000.00	.150 100.00		30,000,000.00	
PUR 44326	1/13/09 1/13/09	02585RZD 286937	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1500 1/30/09	5,798,000.00	.150 100.00		5,798,000.00	

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PUR 44361	1/15/09 1/15/09	02585RZK 286949	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.1000 1/30/09	25,000,000.00	.100 100.00		25,000,000.00	
PUR 44427	1/21/09 1/21/09	02585RZU 286969	AMERICAN EXPRESS CREDIT COR AMERICAN EXPRESS CREDIT COR	.0100 1/22/09	19,000,000.00	.010 100.00		19,000,000.00	
PUR 44283	1/09/09 1/09/09	0556N0NC 286925	BNP PARIBAS FINANCE DISC C BNP PARIBAS	.0620 1/12/09	35,000,000.00	.062 99.999		34,999,819.17	
PUR 44351	1/15/09 1/15/09	0556N0NG 286949	BNP PARIBAS DISC C P BNP PARIBAS	.1500 1/16/09	25,000,000.00	.150 100.00		24,999,895.83	
PUR 44424	1/21/09 1/21/09	0556N0NN 286969	BNP PARIBAS FINANCE INC DIS BNP PARIBAS	.1870 1/22/09	25,000,000.00	.187 99.999		24,999,870.14	
PUR 44458	1/26/09 1/26/09	05570BXY 286987	BNP PARIBAS YANKEE CERT DEP BNP PARIBAS	.3400 2/27/09	25,000,000.00	.340 100.00		25,000,000.00	
PUR 44489	1/27/09 1/27/09	06051HS1 286994	BANK OF AMERICA TLGP DISC C BANK OF AMERICA	.4000 5/01/09	50,000,000.00	.400 99.896		49,947,777.78	
PUR 44499	1/28/09 1/28/09	06278LQ4 287000	BANK OF IRELAND DISC C P BANK OF AMERICA SECURITIES	.4500 3/02/09	25,000,000.00	.450 99.959		24,989,687.50	
PUR 44462	1/26/09 1/26/09	06416PDX 286987	BANK OF NOVA SCOTIA YANKEE BANK OF NOVA SCOTIA	.3500 2/27/09	25,000,000.00	.350 100.00		25,000,000.00	
PUR 44560	1/30/09 1/30/09	066090P6 287012	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.3000 2/06/09	19,917,000.00	.300 99.994		19,915,838.18	
PUR 44367	1/15/09 1/15/09	0660P0NL 286949	BANK OF AMERICA CORP DISC C BANK OF AMERICA SECURITIES	.1500 1/20/09	25,000,000.00	.150 99.998		24,999,479.18	

PUR	1/21/09	0660P0NN	BANK OF AMERICA CORP DISC C	.1800						
44417	1/21/09	286969	BANK OF AMERICA	1/22/09	25,000,000.00	100.00				24,999,875.00
PUR	1/29/09	0660P0PP	BANK OF AMERICA CORP DISC C	.4200						
44517	1/29/09	287006	BANK OF AMERICA	2/23/09	50,000,000.00	99.971				49,985,416.65

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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	1/30/09	13508TRW	GOV'T OF CANADA DISC C P	.3500					
44563	1/30/09	287012	RBC CAPITAL (DOMESTIC)	4/30/09	50,000,000.00	99.913		49,956,250.00	
PUR	1/08/09	14178LN9	CARGILL INC DISC C P	.1000					
44279	1/08/09	286919	JP MORGAN	1/09/09	11,630,000.00	100.00		11,629,967.69	
PUR	1/22/09	14178LNP	CARGILL INC DISC C P	.2500					
44436	1/22/09	286975	JP MORGAN	1/23/09	5,473,000.00	99.999		5,472,962.00	
PUR	1/22/09	14178LNP	CARGILL INC DISC C P	.2500					
44437	1/22/09	286975	JP MORGAN CHASE	1/23/09	4,030,000.00	99.999		4,029,972.02	
PUR	1/26/09	14178LPT	CARGILL INC DISC C P	.3500					
44454	1/26/09	286987	JP MORGAN	2/27/09	23,900,000.00	99.969		23,892,564.45	
PUR	1/26/09	14912DPJ	CATERPILLAR FIN SER CORP DI	.2000					
44455	1/26/09	286987	GOLDMAN SACHS & COMPANY	2/18/09	41,750,000.00	99.987		41,744,665.27	
PUR	1/16/09	16677EKL	CHEVRON CORP IBN	.1400					
44381	1/16/09	286955	CHEVRON USA INC	2/03/09	4,087,000.00	100.00		4,087,000.00	
PUR	1/21/09	16677EKQ	CHEVRON FUNDING CORP IBN	.0500					
44414	1/21/09	286969	CHEVRON USA INC	1/22/09	25,000,000.00	100.00		25,000,000.00	
PUR	1/26/09	16677ELB	CHEVRON FUNDING CORP IBN	.2500					
44464	1/26/09	286987	CHEVRON USA INC	2/18/09	35,000,000.00	100.00		35,000,000.00	
PUR	1/26/09	16677ELC	CHEVRON FUNDING CORP IBN	.2500					
44466	1/26/09	286987	CHEVRON USA INC	2/10/09	12,836,000.00	100.00		12,836,000.00	
PUR	1/29/09	16677ELK	CHEVRON FUNDING CORP IBN	.1700					
44520	1/29/09	287006	CHEVRON USA INC	2/09/09	50,000,000.00	100.00		50,000,000.00	
PUR	1/05/09	1667MBQ5	CHEVRON FUNDING CORP IBN	.1100					
44237	1/05/09	286897	CHEVRON USA INC	2/04/09	25,000,000.00	100.00		25,000,000.00	
PUR	1/15/09	1667MBQX	CHEVRON CORP IBN	.1500					
44360	1/15/09	286949	CHEVRON USA INC	2/18/09	30,000,000.00	100.00		30,000,000.00	

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PUR	1/27/09	1667MBRH	CHEVRON CORP IBN	.2700					
44490	1/27/09	286994	CHEVRON USA INC	2/26/09	20,000,000.00	100.00		20,000,000.00	
PUR	1/29/09	17314FAV	CITIGROUP FUNDING INC TLGP	.2500					
44527	1/29/09	287006	CITIGROUP FUNDING	3/02/09	50,000,000.00	100.00		50,000,000.00	
PUR	1/20/09	19416EPD	COLGATE PALMOLIVE CO DISC C	.1000					
44396	1/20/09	286961	TRADITION AISEL SECURITIES	2/13/09	16,000,000.00	99.993		15,998,933.33	
PUR	1/20/09	19416EPQ	COLGATE PALMOLIVE CO DISC C	.1000					
44397	1/20/09	286961	TRADITION AISEL SECURITIES	2/24/09	17,200,000.00	99.990		17,198,327.78	
PUR	1/07/09	2082M2NN	CONOCO PHILLIPS DISC C P	.1000					
44266	1/07/09	286912	JP MORGAN	1/22/09	63,000,000.00	99.996		62,997,374.98	
PUR	1/15/09	2082M2P4	CONOCO PHILLIPS DISC C P	.1700					
44365	1/15/09	286949	BANK OF AMERICA SECURITIES	2/04/09	15,969,000.00	99.991		15,967,491.82	
PUR	1/16/09	2082M2P6	CONOCO PHILLIPS DISC C P	.3200					
44371	1/16/09	286955	MERRILL LYNCH (RESEARCH)	2/06/09	40,000,000.00	99.981		39,992,533.32	
PUR	1/29/09	2082M2P6	CONOCO PHILLIPS DISC C P	.3300					
44536	1/29/09	287006	MERRILL LYNCH (RESEARCH)	2/06/09	18,910,000.00	99.993		18,908,613.27	
PUR	1/07/09	2082M2P9	CONOCO PHILLIPS DISC C P	.1500					

44265	1/07/09	286912	MERRILL LYNCH (RESEARCH)	2/09/09	50,000,000.00	99.986		49,993,125.00	
PUR	1/16/09	2082M2P9	CONOCO PHILLIPS DISC C P	.3200		.320			
44373	1/16/09	286955	JP MORGAN	2/09/09	25,000,000.00	99.979		24,994,666.68	
PUR	1/29/09	2082M2P9	CONOCO PHILLIPS DISC C P	.3600		.360			
44534	1/29/09	287006	MERRILL LYNCH (RESEARCH)	2/09/09	50,000,000.00	99.989		49,994,500.00	
PUR	1/16/09	2082M2PA	CONOCO PHILLIPS DISC C P	.3200		.320			
44377	1/16/09	286955	JP MORGAN	2/10/09	50,000,000.00	99.978		49,988,888.90	
PUR	1/15/09	2082M2PB	CONOCO PHILLIPS DISC C P	.2000		.200			
44362	1/15/09	286949	MERRILL LYNCH (RESEARCH)	2/11/09	7,925,000.00	99.985		7,923,811.25	

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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	1/16/09	2082M2PH	CONOCO PHILLIPS DISC C P	.3000		.300			
44378	1/16/09	286955	MERRILL LYNCH (RESEARCH)	2/17/09	5,000,000.00	99.973		4,998,666.67	
PUR	1/16/09	2082M2PH	CONOCO PHILLIPS DISC C P	.3000		.300			
44380	1/16/09	286955	MERRILL LYNCH (RESEARCH)	2/17/09	21,085,000.00	99.973		21,079,377.33	
PUR	1/05/09	24422LW	JOHN DEERE CAPITAL CORP DIS	.2500		.250			
44221	1/05/09	286897	MERRILL LYNCH (RESEARCH)	1/30/09	40,000,000.00	99.983		39,993,055.56	
PUR	1/05/09	25153JN6	DEUTSCHE BANK FIN LLC DISC	.0500		.050			
44239	1/05/09	286897	DEUTSCHE BANK	1/06/09	5,000,000.00	100.00		4,999,993.06	
PUR	1/07/09	25153JN8	DEUTSCHE BANK FIN LLC DISC	.0500		.050			
44259	1/07/09	286912	DEUTSCHE BANK AG (DOMESTIC)	1/08/09	25,000,000.00	100.00		24,999,965.28	
PUR	1/21/09	25153JNN	DEUTSCHE BANK FINANCIAL LLC	.0700		.070			
44418	1/21/09	286969	DEUTSCHE BANK	1/22/09	25,000,000.00	100.00		24,999,951.40	
PUR	1/07/09	25154BLQ	DEUTSCHE BANK AG CERT DEP	.1700		.170			
44263	1/07/09	286912	DEUTSCHE BANK AG (DOMESTIC)	1/30/09	50,000,000.00	100.00		50,000,000.00	
PUR	1/13/09	25154BLX	DEUTSCHE BANK AG CERT DEP	.1500		.150			
44323	1/13/09	286937	DEUTSCHE BANK AG (DOMESTIC)	1/27/09	25,000,000.00	100.00		25,000,000.00	
PUR	1/14/09	25154BLY	DEUTSCHE BANK YANKEE CERT D	.1700		.170			
44335	1/14/09	286943	DEUTSCHE BANK	1/30/09	25,000,000.00	100.00		25,000,000.00	
PUR	1/30/09	25154BMK	DEUTSCHE BANK YANKEE CERT D	.2200		.220			
44562	1/30/09	287012	DEUTSCHE BANK	2/09/09	23,350,000.00	100.00		23,350,000.00	
PUR	1/21/09	2635J4NP	DUPONT EI DENEMOUR CO DISC	.2000		.200			
44431	1/21/09	286969	CREDIT SUISSE SEC (USA) LLC	1/23/09	4,021,000.00	99.999		4,020,955.32	
PUR	1/07/09	30257AP6	FPL GROUP CAPITAL INC DISC	.3550		.355			
44262	1/07/09	286912	BGC FINANCIAL	2/06/09	37,000,000.00	99.970		36,989,054.17	
PUR	1/06/09	313385BF	FED HM LN BK CORP DISC NTS	.0500		.050			
44256	1/06/09	286907	BARCLAYS CAPITAL INC	1/30/09	34,644,000.00	99.997		34,642,845.21	

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PUR	1/06/09	313385BF	FED HM LN BK CORP DISC NTS	.0600		.060			
44252	1/06/09	286907	JP MORGAN	1/30/09	100,000,000.00	99.996		99,996,000.00	
PUR	1/06/09	313385BF	FED HM LN BK CORP DISC NTS	.0600		.060			
44255	1/06/09	286907	JP MORGAN	1/30/09	15,000,000.00	99.996		14,999,400.00	
PUR	1/13/09	313385BF	FED HM LN BK CORP DISC NTS	.0600		.060			
44320	1/13/09	286937	CREDIT SUISSE SEC (USA) LLC	1/30/09	26,363,000.00	99.997		26,362,253.06	
PUR	1/15/09	313385BK	FED HM LN BK CORP DISC NTS	.1700		.170			
44356	1/15/09	286949	TOUSSAINT CAPITAL	2/27/09	50,000,000.00	99.980		49,989,847.22	
PUR	1/14/09	313385CH	FED HM LN BK CORP DISC NTS	.1700		.170			
44329	1/14/09	286943	CREDIT SUISSE SEC (USA) LLC	2/25/09	50,000,000.00	99.980		49,990,083.35	
PUR	1/14/09	313385CK	FED HM LN BK CORP DISC NTS	.1700		.170			
44331	1/14/09	286943	TOUSSAINT CAPITAL	2/27/09	50,000,000.00	99.979		49,989,611.11	

PUR 44352	1/15/09 1/15/09	313385CK 286949	FED HM LN BK CORP DISC NTS BARCLAYS CAPITAL INC	.1600 2/27/09	100,000,000.00	.160 99.981		99,980,888.88
PUR 44390	1/20/09 1/20/09	313397BE 286961	FED HM LN MTG CORP DISC NTS JP MORGAN	.1200 1/29/09	49,479,000.00	.120 99.997		49,477,515.63
PUR 44391	1/20/09 1/20/09	313397BK 286961	FED HM LN MTG CORP DISC NTS MIZUHO SECURITIES	.1500 2/03/09	27,900,000.00	.150 99.994		27,898,372.50
PUR 44428	1/21/09 1/21/09	313589ER 286969	FEDERAL NATL MTG ASSN DISC BARCLAYS CAPITAL INC	.3500 4/22/09	51,000,000.00	.350 99.912		50,954,879.18
PUR 44430	1/21/09 1/21/09	313589FL 286969	FEDERAL NATL MTG ASSN DISC HSBC SECURITIES INC. (DOMES	.3700 5/11/09	28,000,000.00	.370 99.887		27,968,344.43
PUR 44429	1/21/09 1/21/09	313589GH 286969	FED NATL MTG ASSOC DISC NTS HSBC SECURITIES INC. (DOMES	.3800 6/01/09	27,000,000.00	.381 99.862		26,962,664.99
PUR 44420	1/21/09 1/21/09	3696E2AL 286969	GENERAL ELECTRIC CO IBN GENERAL ELECTRIC COMPANY	.0500 1/22/09	25,000,000.00	.050 100.00		25,000,000.00

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PUR 44539	1/29/09 1/29/09	38375WVE 287006	BANK OF IRELAND YANKEE CERT BANK OF IRELAND	.3750 2/23/09	25,000,000.00	.375 100.00		25,000,000.00	
PUR 44559	1/30/09 1/30/09	38375WVF 287012	BANK OF IRELAND YANKEE CERT BANK OF IRELAND	.3600 2/27/09	25,000,000.00	.360 100.00		25,000,000.00	
PUR 44555	1/30/09 1/30/09	44977RP2 287012	ING AMERICA INS DISC C P ING FINANCIAL MARKETS LLC	.2500 2/02/09	25,000,000.00	.250 99.998		24,999,479.17	
PUR 44519	1/29/09 1/29/09	4662J0MW 287006	JP MORGAN CHASE CO DISC C P JP MORGAN	.2500 1/30/09	75,000,000.00	.250 99.999		74,999,479.17	
PUR 44416	1/21/09 1/21/09	4662J0NN 286969	JP MORGAN CHASE DISC C P JP MORGAN CHASE	.1500 1/22/09	25,000,000.00	.150 100.00		24,999,895.83	
PUR 44434	1/22/09 1/22/09	4662J0NP 286975	JP MORGAN CHASE DISC C P JP MORGAN CHASE	.2500 1/23/09	30,000,000.00	.250 99.999		29,999,791.68	
PUR 44435	1/22/09 1/22/09	4662J0NP 286975	JP MORGAN CHASE DISC C P JP MORGAN CHASE	.2500 1/23/09	45,000,000.00	.250 99.999		44,999,687.52	
PUR 44227	1/05/09 1/05/09	53943YWA 286897	LLOYDS TSB BANK YANKEE CERT BGC FINANCIAL	.3400 2/04/09	35,000,000.00	.340 100.00		35,000,000.00	
PUR 44264	1/07/09 1/07/09	53943YVW 286912	LLOYDS TSB BANK YANKEE CERT BGC FINANCIAL	.1800 1/30/09	25,000,000.00	.180 100.00		25,000,000.00	
PUR 44350	1/15/09 1/15/09	63253LEY 286949	NATIONAL AUSTRALIA BANK IBN NATIONAL AUSTRALIAN BANK	.1250 1/16/09	25,000,000.00	.125 100.00		25,000,000.00	
PUR 44457	1/26/09 1/26/09	63253LEZ 286987	NATIONAL AUSTRALIA FDG DE I NATL AUSTRALIA FUNDING DELA	.3400 2/25/09	25,000,000.00	.340 100.00		25,000,000.00	
PUR 44238	1/05/09 1/05/09	7244P0NG 286897	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.0500 1/16/09	20,000,000.00	.050 99.998		19,999,694.44	
PUR 44366	1/15/09 1/15/09	7244P0NT 286949	PITNEY BOWES INC DISC C P JP MORGAN	.1000 1/27/09	8,360,000.00	.100 99.997		8,359,721.34	

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PUR 44379	1/16/09 1/16/09	7244P0NW 286955	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1200 1/30/09	15,000,000.00	.120 99.995		14,999,300.00	
PUR 44444	1/23/09 1/23/09	7244P0P2 286981	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1800 2/02/09	25,000,000.00	.180 99.995		24,998,750.00	
PUR 44445	1/23/09 1/23/09	7244P0P2 286981	PITNEY BOWES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.1800 2/02/09	10,893,000.00	.180 99.995		10,892,455.35	
PUR 44456	1/26/09 1/26/09	7244P0PP 286987	PITNEY BOWES INC DISC C P JP MORGAN	.1500 2/23/09	30,000,000.00	.150 99.988		29,996,499.99	

PUR 44491	1/27/09 1/27/09	7426M4N6 286994	PRIVATE EXPORT FUNDING CORP BANK OF AMERICA SECURITIES	.1500 1/28/09	10,185,000.00	100.00	.150		10,184,957.56
PUR 44537	1/29/09 1/29/09	7426M4PP 287006	PRIVATE EXPORT FUNDING CORP WILLIAMS CAPITAL GROUP	.2200 2/23/09	75,000,000.00	99.985	.220		74,988,541.67
PUR 44459	1/26/09 1/26/09	7426M4PT 286987	PRIVATE EXPORT FUNDING CORP WILLIAMS CAPITAL GROUP	.1700 2/27/09	23,350,000.00	99.985	.170		23,346,471.56
PUR 44538	1/29/09 1/29/09	7426M4Q3 287006	PRIVATE EXPORT FUNDING CORP BANK OF AMERICA SECURITIES	.2200 3/03/09	75,000,000.00	99.980	.220		74,984,874.97
PUR 44557	1/30/09 1/30/09	7426M4Q3 287012	PRIVATE EXPORT FUNDING CORP BANK OF AMERICA SECURITIES	.2200 3/03/09	26,650,000.00	99.980	.220		26,644,788.43
PUR 44319	1/13/09 1/13/09	74271TNL 286937	PROCTER & GAMBLE DISC C P WILLIAMS CAPITAL GROUP	.1000 1/20/09	50,000,000.00	99.998	.100		49,999,027.78
PUR 44383	1/20/09 1/20/09	74271TNV 286961	PROCTER & GAMBLE DISC C P MERRILL LYNCH (RESEARCH)	.1500 1/29/09	50,000,000.00	99.996	.150		49,998,125.00
PUR 44415	1/21/09 1/21/09	7443KQE9 286969	PRUDENTIAL FUNDING LLC IBN PRUDENTIAL FUNDING INC	.1500 1/22/09	25,000,000.00	100.00	.150		25,000,000.00
PUR 44425	1/21/09 1/21/09	74977KNN 286969	RABO US FINANCIAL DISC C P RABOBANK NEDERLAND	.1250 1/22/09	25,000,000.00	100.00	.125		24,999,913.19

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PUR 44269	1/07/09 1/07/09	78010GA5 286912	ROYAL BANK OF SCOTLAND YANK GREENWICH CAPITAL MARKETS	.2500 1/30/09	25,000,000.00	100.00	.250	25,000,000.00	
PUR 44268	1/07/09 1/07/09	78010GA6 286912	ROYAL BANK OF SCOTLAND YANK GREENWICH CAPITAL MARKETS	.3500 2/03/09	25,000,000.00	100.00	.350	25,000,000.00	
PUR 44325	1/13/09 1/13/09	78010GD5 286937	ROYAL BANK OF SCOTLAND YANK GREENWICH CAPITAL MARKETS	.3000 2/13/09	44,637,000.00	100.00	.300	44,637,000.00	
PUR 44222	1/05/09 1/05/09	83365RN8 286897	SOCIETE GENERALE DISC C P SOCIETE GENERALE INTERNATIO	.0700 1/08/09	30,000,000.00	99.999	.070	29,999,825.00	
PUR 44258	1/07/09 1/07/09	83365RN8 286912	SOCIETE GENERALE DISC C P BARCLAYS CAPITAL INC	.0700 1/08/09	25,000,000.00	100.00	.070	24,999,951.40	
PUR 44421	1/21/09 1/21/09	83365RNN 286969	SOCIETE GENERALE DISC C P SOCIETE GENERALE INTERNATIO	.1000 1/22/09	25,000,000.00	100.00	.100	24,999,930.56	
PUR 44322	1/13/09 1/13/09	8336P2SC 286937	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.1600 1/27/09	25,000,000.00	100.00	.160	25,000,000.00	
PUR 44330	1/14/09 1/14/09	8336P2SF 286943	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.1700 1/30/09	30,000,000.00	100.00	.170	30,000,000.00	
PUR 44353	1/15/09 1/15/09	8336P2SL 286949	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.2000 1/30/09	25,000,000.00	100.00	.200	25,000,000.00	
PUR 44463	1/26/09 1/26/09	8336P2TD 286987	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.3800 2/26/09	25,000,000.00	100.00	.380	25,000,000.00	
PUR 44558	1/30/09 1/30/09	8336P2TP 287012	SOCIETE GENERALE YANKEE CER SOCIETE GENERALE INTERNATIO	.4000 3/02/09	25,000,000.00	100.00	.400	25,000,000.00	
PUR 44228	1/05/09 1/05/09	87019PD3 286897	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.3700 2/04/09	30,000,000.00	100.00	.370	30,000,000.00	
PUR 44334	1/14/09 1/14/09	87019PE3 286943	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.2300 1/30/09	25,000,000.00	100.00	.230	25,000,000.00	

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PUR 44465	1/26/09 1/26/09	87019PE7 286987	SWEDBANK YANKEE CERT DEP BGC FINANCIAL	.3800 2/23/09	25,000,000.00	100.00	.380	25,000,000.00	
PUR	1/13/09	89233GNV	TOYOTA MOTOR CREDIT DISC C	.3000			.300		

44315	1/13/09	286937	TOYOTA MOTOR CR CORP.	1/29/09	39,500,000.00	99.987		39,494,733.33
PUR	1/12/09	89233GPA	TOYOTA MOTOR CREDIT DISC C	.4500		.450		
44292	1/12/09	286932	TOYOTA MOTOR CR CORP.	2/10/09	20,000,000.00	99.964		19,992,750.00
PUR	1/13/09	89233GPD	TOYOTA MOTOR CREDIT DISC C	.4000		.400		
44314	1/13/09	286937	TOYOTA MOTOR CR CORP.	2/13/09	39,500,000.00	99.966		39,486,394.44
PUR	1/20/09	89233GPP	TOYOTA MOTOR CREDIT DISC C	.4000		.400		
44389	1/20/09	286961	TOYOTA MOTOR CR CORP.	2/23/09	70,000,000.00	99.962		69,973,555.55
PUR	1/23/09	89233GPQ	TOYOTA MOTOR CREDIT DISC C	.6000		.600		
44443	1/23/09	286981	TOYOTA MOTOR CR CORP.	2/24/09	50,000,000.00	99.947		49,973,333.33
PUR	1/26/09	89233GPT	TOYOTA MOTOR CREDIT DISC C	.6000		.600		
44453	1/26/09	286987	TOYOTA MOTOR CR CORP.	2/27/09	56,000,000.00	99.947		55,970,133.33
PUR	1/15/09	90328ANN	USAA CAPITAL CORP DISC C P	.1000		.100		
44364	1/15/09	286949	GOLDMAN SACHS & COMPANY	1/22/09	20,000,000.00	99.998		19,999,611.12
PUR	1/21/09	9113A2NN	UNITED PARCEL SERVICE DISC	.0300		.030		
44423	1/21/09	286969	MERRILL LYNCH (RESEARCH)	1/22/09	30,000,000.00	100.00		29,999,975.01
PUR	1/20/09	9113A2NW	UPS DISC C P	.0600		.060		
44388	1/20/09	286961	CREDIT SUISSE SEC (USA) LLC	1/30/09	45,000,000.00	99.998		44,999,249.99
PUR	1/20/09	9113A2NW	UPS DISC C P	.0600		.060		
44386	1/20/09	286961	MERRILL LYNCH (RESEARCH)	1/30/09	50,000,000.00	99.998		49,999,166.65
PUR	1/13/09	9113A2P6	UPS DISC C P	.1000		.100		
44318	1/13/09	286937	WILLIAMS CAPITAL GROUP	2/06/09	50,000,000.00	99.993		49,996,666.67
PUR	1/20/09	912795K7	U S TREASURY BILLS	.0925		.093		
44398	1/20/09	286961	CITIGROUP GBL MKT(FMLY SALO	3/12/09	100,000,000.00	99.987		99,986,895.82

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PUR	1/20/09	912795L2	U S TREASURY BILLS	.1095		.110			
44399	1/20/09	286961	MERRILL LYNCH (RESEARCH)	4/02/09	150,000,000.00	99.978		149,967,150.00	
PUR	1/15/09	912795L4	U S TREASURY BILLS	.1005		.101			
44368	1/15/09	286949	BARCLAYS CAPITAL INC	4/16/09	58,671,000.00	99.975		58,656,095.12	
PUR	1/15/09	912795L4	U S TREASURY BILLS	.1005		.101			
44369	1/15/09	286949	JP MORGAN	4/16/09	14,080,000.00	99.975		14,076,423.09	
PUR	1/20/09	912795L5	U S TREASURY BILLS	.1090		.109			
44400	1/20/09	286961	CITIGROUP GBL MKT(FMLY SALO	4/23/09	250,000,000.00	99.972		249,929,604.20	
PUR	1/20/09	912795N2	U S TREASURY BILLS	.2945		.295			
44402	1/20/09	286961	MERRILL LYNCH (RESEARCH)	7/16/09	150,000,000.00	99.855		149,782,806.27	
PUR	1/20/09	912795N2	U S TREASURY BILLS	.2895		.290			
44403	1/20/09	286961	MERRILL LYNCH (RESEARCH)	7/16/09	79,421,000.00	99.858		79,307,954.13	
PUR	1/20/09	912795U2	U S TREASURY BILLS	.2395		.240			
44401	1/20/09	286961	JP MORGAN	6/24/09	150,000,000.00	99.897		149,845,322.91	
SUBTOTAL FIXED PURCHASES:					5100469000.00			5099283836.22	
TOTAL FUND PURCHASES:					5100469000.00			5099283836.22	
SALES OF FIXED INCOME SECURITIES									
SALE	1/08/09	912795J7	U S TREASURY BILLS	1.6905		1.703			
41976	1/08/09	286919	BANK OF AMERICA SECURITIES	1/15/09	42,511,000.00	100.00		42,510,921.47	13,895.19
SALE	1/12/09	912795J7	U S TREASURY BILLS	1.6905		1.703			
41976	1/12/09	286932	BARCLAYS CAPITAL INC	1/15/09	1,296,000.00	100.00		1,295,998.43	181.00
SUBTOTAL FIXED SALES:					43,807,000.00			43,806,919.90	
TOTAL FUND SALES:					43,807,000.00			43,806,919.90	

END OF REPORT FOR: CASH MANAGEMENT FD

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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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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

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PURCHASE OF FIXED INCOME SECURITIES									
PUR 44275	1/07/09 1/12/09	629568AS 286931	NABORS INDUSTRIES INC GOLDMAN SACHS & COMPANY	9.2500 1/15/19	10,000,000.00	9.250 99.998		9,999,800.00	
PUR 44250	1/05/09 1/08/09	947075AF 286917	WEATHERFORD INT'L LTD SENIO GOLDMAN SACHS & COMPANY	9.6250 3/01/19	10,000,000.00	9.701 99.495		9,949,500.00	
SUBTOTAL FIXED PURCHASES:					20,000,000.00			19,949,300.00	

PURCHASE OF STOCK AND OTHER EQUITIES

PUR 44470	1/26/09 1/29/09	03760410 422249	APOLLO GROUP A JANNEY MONTGOMERY SCOTT		15,000.00	79.327	450.00	1,190,356.50	
PUR 38209	1/21/09 1/26/09	10112110 422236	BOSTON PROPERTIES, INC. OPPENHEIMER & CO., INC		5,000.00	41.672	200.00	208,561.50	
PUR 38209	1/23/09 1/28/09	10112110 422243	BOSTON PROPERTIES, INC. OPPENHEIMER & CO., INC		7,500.00	40.200	300.00	301,800.00	
PUR 41673	1/23/09 1/28/09	10536820 422243	BRANDYWINE REALTY TRUST OPPENHEIMER & CO., INC		700.00	6.150	28.00	4,333.00	
PUR 40872	1/09/09 1/14/09	18905410 422207	CLOROX CO. (THE) OPPENHEIMER & CO., INC		25,000.00	53.589	1,000.00	1,340,732.50	
PUR 40175	1/12/09 1/15/09	30225T10 422211	EXTRA SPACE STORAGE INC. OPPENHEIMER & CO., INC		25,000.00	9.122	1,000.00	229,050.00	
PUR 43963	1/12/09 1/15/09	40414L10 422211	HCP INC ABEL NOSER CORP.		76,000.00	22.295	3,800.00	1,698,182.00	
PUR 03736	1/23/09 1/28/09	49446R10 422243	KIMCO REALTY CORP. OPPENHEIMER & CO., INC		10,000.00	14.649	400.00	146,891.00	

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PUR 39173	1/20/09 1/23/09	51843910 422232	ESTEE LAUDER COMPANIES INC. OPPENHEIMER & CO., INC		25,000.00	25.479	1,000.00	637,985.00	
PUR 41663	1/09/09 1/14/09	52605710 422207	LENNAR CORP. CL A OPPENHEIMER & CO., INC		10,000.00	8.979	400.00	90,186.00	
PUR 43644	1/23/09 1/28/09	52904310 422243	LEXINGTON REALTY TRUST OPPENHEIMER & CO., INC		14,000.00	4.477	560.00	63,243.60	
PUR 40627	1/09/09 1/14/09	63741710 422207	NATIONAL RETAIL PROPERTIES OPPENHEIMER & CO., INC		25,000.00	15.848	1,000.00	397,195.00	
PUR 39388	1/22/09 1/27/09	75610910 422240	REALTY INCOME CORP. OPPENHEIMER & CO., INC		10,000.00	18.750	400.00	187,900.00	
PUR 43964	1/27/09 1/30/09	78440X10 422253	SL GREEN REALTY OPPENHEIMER & CO., INC		10,000.00	16.500	400.00	165,400.00	
PUR 42918	1/27/09 1/30/09	82434810 422253	SHERWIN-WILLIAMS CO/THE JP MORGAN		70,000.00	48.221	2,800.00	3,378,270.00	
PUR 42783	1/09/09 1/14/09	92930Y10 422207	W.P. CAREY & CO. LLC OPPENHEIMER & CO., INC		25,000.00	22.951	1,000.00	574,772.50	
SUBTOTAL STOCK PURCHASES:					353,200.00		14,738.00	10,614,858.60	
PURCHASES OF COMINGLED FUND UNITS									
PUR 44284	1/08/09 1/08/09	7171EP99 422096	PHARMACOPEIA DRUG RIGHTS Internal Cash Not Affected		35,000.00			1.05	
SUBTOTAL UNIT-ASSET PURCHASES:					35,000.00			1.05	
TOTAL FUND PURCHASES:					20,388,200.00			30,564,159.65	

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SALES OF STOCK AND OTHER EQUITIES									
SALE 15593	1/14/09 1/20/09	03265410 422220	ANALOG DEVICES, INC. COWEN AND CO., LLC		100,000.00	18.558	10.40 4,000.00	1,851,749.60	310,798.79
SALE 5627	1/14/09 1/20/09	03822210 422220	APPLIED MATERIALS, INC. JANNEY MONTGOMERY SCOTT		200,000.00	9.641	10.80 6,000.00	1,922,269.20	387,257.51
SALE 00342	1/16/09 1/22/09	05430310 422229	AVON PRODUCTS, INC. OPPENHEIMER & CO., INC		20,000.00	20.324	2.28 800.00	405,675.72	-38,126.07
SALE 13225	1/14/09 1/20/09	06050510 422220	BANK OF AMERICA CORP. COWEN AND CO., LLC		500,000.00	10.196	28.55 20,000.00	5,077,721.45	-9,736,521.29
SALE 13225	1/14/09 1/20/09	06050510 422220	BANK OF AMERICA CORP. OPPENHEIMER & CO., INC		500,000.00	10.277	28.78 20,000.00	5,118,421.22	-9,695,821.52
SALE 13225	1/14/09 1/20/09	06050510 422220	BANK OF AMERICA CORP. STIFEL NICOLAUS		500,000.00	10.252	28.71 20,000.00	5,105,921.29	-9,708,321.45
SALE 13225	1/15/09 1/21/09	06050510 422224	BANK OF AMERICA CORP. OPPENHEIMER & CO., INC		25,000.00	9.690	1.36 1,000.00	241,248.64	-499,463.50
SALE 03410	1/27/09 1/30/09	11012210 422254	BRISTOL-MYERS SQUIBB CO. JP MORGAN		430,000.00	23.041	55.49 17,200.00	9,890,159.51	-2,312,038.28
SALE 37160	1/15/09 1/21/09	16117M10 422224	CHARTER COMMUNICATIONS INC. INSTINET (PORTAL)		1,500,000.00	.103	.87 7,500.00	147,599.13	-5,002,617.12
SALE 37160	1/16/09 1/22/09	16117M10 422229	CHARTER COMMUNICATIONS INC. INSTINET (PORTAL)		1,000,000.00	.120	.68 5,000.00	115,299.32	-3,318,178.18
SALE 37160	1/20/09 1/23/09	16117M10 422233	CHARTER COMMUNICATIONS INC. INSTINET (PORTAL)		261,500.00	.107	.16 1,307.50	26,725.14	-871,129.23
SALE 37160	1/21/09 1/26/09	16117M10 422237	CHARTER COMMUNICATIONS INC. INSTINET (PORTAL)		457,300.00	.105	.27 2,286.50	45,866.92	-1,524,262.34

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SALE 37160	1/22/09 1/27/09	16117M10 422241	CHARTER COMMUNICATIONS INC. INSTINET (PORTAL)		281,200.00	.093	.15 1,406.00	24,773.57	-940,720.30
SALE 37160	1/23/09 1/28/09	16117M10 422244	CHARTER COMMUNICATIONS INC. INSTINET (PORTAL)		1,000,000.00	.085	.48 5,000.00	79,499.52	-3,353,977.98
SALE 14693	1/14/09 1/20/09	17275R10 422220	CISCO SYSTEMS, INC. JANNEY MONTGOMERY SCOTT		150,000.00	15.653	13.15 4,500.00	2,343,391.85	994,338.18
SALE 04501	1/09/09 1/14/09	19416210 422208	COLGATE-PALMOLIVE CO. OPPENHEIMER & CO., INC		20,000.00	65.292	7.32 800.00	1,305,040.68	475,840.02
SALE 15735	1/14/09 1/20/09	25468710 422220	WALT DISNEY CO. (THE) BNY CONVERGEEEX EXEC SOLUTIO		200,000.00	20.847	23.35 10,000.00	4,159,456.65	-627,862.53
SALE 38186	1/12/09 1/15/09	29717810 422212	ESSEX PROPERTY TRUST INC. OPPENHEIMER & CO., INC		25,000.00	66.705	9.34 1,000.00	1,666,615.66	-1,133,524.74
SALE 15200	1/14/09 1/20/09	30231G10 422220	EXXON MOBIL CORP. ICAP/SOFT		448,500.00	75.759	190.28 22,425.00	33,955,385.92	23,091,746.20
SALE 15200	1/14/09 1/20/09	30231G10 422220	EXXON MOBIL CORP. STANFORD GROUP		51,500.00	75.819	21.87 2,575.00	3,902,066.18	2,654,624.83
SALE 35238	1/14/09 1/20/09	31428X10 422220	FEDEX CORP. STANFORD GROUP		300,000.00	58.066	97.56 15,000.00	17,404,582.44	-13,127,780.97
SALE 22463	1/27/09 1/30/09	32054K10 422254	FIRST INDUSTRIAL REALTY TRU MORGAN STANLEY		46,500.00	6.077	1.59 1,860.00	280,700.31	-1,211,133.51
SALE	1/22/09	36960410	GENERAL ELECTRIC CO.				81.70		

14405	1/27/09	422241	COWEN AND CO., LLC	1,149,900.00	12.686	45,996.00	14,541,438.71	-5,171,749.96
SALE	1/22/09	36960410	GENERAL ELECTRIC CO.			3.54		
14405	1/27/09	422241	ICAP/SOFT	50,100.00	12.616	2,505.00	629,543.04	-229,341.00
SALE	1/27/09	43707610	HOME DEPOT, INC. (THE)			18.59		
9428	1/30/09	422254	JP MORGAN	150,000.00	22.131	6,000.00	3,313,601.41	292,112.78

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SALE	1/09/09	44107P10	HOST MARRIOTT CORP.				3.16		
19975	1/14/09	422208	OPPENHEIMER & CO., INC		75,000.00	7.502	3,000.00	559,654.34	-365,931.49
SALE	1/09/09	44107P10	HOST MARRIOTT CORP.				6.27		
19975	1/14/09	422208	OPPENHEIMER & CO., INC		150,000.00	7.458	6,000.00	1,112,663.73	-738,507.93
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					225,000.00	7.473	9.43 9,000.00	1,672,318.07	-1,104,439.42
SALE	1/21/09	44107P10	HOST MARRIOTT CORP.				.80		
19975	1/26/09	422237	OPPENHEIMER & CO., INC		25,000.00	5.698	1,000.00	141,449.20	-167,079.41
SALE	1/14/09	45920010	INTL BUSINESS MACHINES CORP				23.19		
17139	1/20/09	422220	COWEN AND CO., LLC		50,000.00	82.790	2,000.00	4,137,476.81	1,962,214.84
SALE	1/15/09	45990210	INTERNATIONAL GAME TECHNOLO				1.77		
27625	1/21/09	422224	OPPENHEIMER & CO., INC		25,000.00	12.589	1,000.00	313,725.73	-617,031.03
SALE	1/14/09	46428765	ISHARES RUSSELL 2000				154.75		
44143	1/20/09	422220	BNY CONVERGEEEX EXEC SOLUTIO		600,000.00	46.054	30,000.00	27,602,065.25	-441,274.75
SALE	1/26/09	49436810	KIMBERLY-CLARK CORP.				5.75		
04801	1/29/09	422250	OPPENHEIMER & CO., INC		20,000.00	51.252	800.00	1,024,230.25	-129,479.40
SALE	1/14/09	51841510	LATTICE SEMICONDUCTOR CORP.				1.86		
17097	1/20/09	422220	JANNEY MONTGOMERY SCOTT		250,000.00	1.323	7,500.00	323,123.14	-1,255,429.65
SALE	1/07/09	51843910	ESTEE LAUDER COMPANIES INC.				4.31		
39173	1/12/09	422200	OPPENHEIMER & CO., INC		25,000.00	30.749	1,000.00	767,720.69	-267,850.21
SALE	1/14/09	58013510	MCDONALD'S CORP.				27.06		
14963	1/20/09	422220	STANFORD GROUP		85,000.00	56.844	4,250.00	4,827,420.44	4,334,875.53
SALE	1/07/09	58606R40	MEMORY PHARMACEUTICALS CORP						
28506	1/08/09	422190	TENDERED		100,000.00	.610		61,000.00	-
582,278.71									

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SALE	1/14/09	58720010	MENTOR GRAPHICS CORP.				4.62		
14524	1/20/09	422220	JANNEY MONTGOMERY SCOTT		160,000.00	5.146	4,800.00	818,475.38	-1,556,338.52
SALE	1/14/09	59491810	MICROSOFT CORP.				10.91		
18102	1/20/09	422220	STIFEL NICOLAUS		100,000.00	19.472	4,000.00	1,943,179.09	1,380,660.78
SALE	1/14/09	59563510	MIDCAP SPDR TRUST SERIES 1				282.82		
44144	1/20/09	422220	BNY CONVERGEEEX EXEC SOLUTIO		550,000.00	91.823	27,500.00	50,474,922.18	-112,977.82
SALE	1/14/09	64602510	NEW JERSEY RESOURCES CORP.				30.57		
01172	1/20/09	422220	ISI - HYMAN		150,000.00	36.384	7,500.00	5,450,024.43	2,267,496.28
SALE	12/31/08	65248E10	NEWS CORP. CL A				5.05		
29698	1/06/09	422183	LABRANCHE/OTC		100,000.00	9.016	1,500.00	900,114.95	-1,003,099.34
SALE	1/14/09	65248E10	NEWS CORP. CL A				30.08		
29698	1/20/09	422220	GORDON HASKETT & COMPANY (I		650,000.00	8.261	32,500.00	5,337,249.92	-7,033,642.95
SALE	1/14/09	65248E10	NEWS CORP. CL A				15.83		
29698	1/20/09	422220	JANNEY MONTGOMERY SCOTT		350,000.00	8.074	10,500.00	2,815,349.17	-3,845,900.83
SALE	12/31/08	69945P10	PARENT CO/THE						
39540	1/06/09	422183	INSTINET (DOMESTIC)		3,600.00	.056	18.00	185.04	-
24,471.44									

SALE 39540 7,477.38	12/31/08 1/06/09	69945P10 422183	PARENT CO/THE INSTINET (DOMESTIC)	1,100.00	.056	5.50	56.54	-
SALE 39540 103,860.84	12/31/08 1/06/09	69945P10 422183	PARENT CO/THE INSTINET (DOMESTIC)	15,279.00	.056	76.40	785.34	-
SALE 39540	12/31/08 1/06/09	69945P10 422183	PARENT CO/THE INSTINET (DOMESTIC)	23,000.00	.056	115.00	1,182.19	-156,345.28
SALE 39540	12/31/08 1/06/09	69945P10 422183	PARENT CO/THE INSTINET (DOMESTIC)	165,194.00	.056	825.97	8,490.91	-1,122,926.16
5 INTRA-DAY TRANSACTIONS SUBTOTAL:				208,173.00	.056	.07	10,700.02	-
1,415,081.10						1,040.87		

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SALE 27656 44,276.41	1/08/09 1/09/09	7171EP10 422096	PHARMACOPEIA DRUG DISCOVERY TENDERED		35,000.00	.310		10,850.00	-
SALE 03288	1/14/09 1/20/09	74752510 422220	QUALCOMM INC. JANNEY MONTGOMERY SCOTT		100,000.00	33.722	18.89 3,000.00	3,369,171.11	948,958.32
SALE 36076	1/14/09 1/20/09	82554910 422220	SHUFFLE MASTER, INC. JANNEY MONTGOMERY SCOTT		10,300.00	4.250	.25 309.00	43,465.75	-219,582.16
SALE 36076 767,300.16	1/15/09 1/21/09	82554910 422224	SHUFFLE MASTER, INC. ITT (CHANNEL)		36,031.00	4.253	.86 360.31	152,882.28	-
SALE 36076	1/15/09 1/21/09	82554910 422224	SHUFFLE MASTER, INC. JANNEY MONTGOMERY SCOTT		79,700.00	4.272	1.91 2,391.00	338,069.55	-1,697,359.39
SALE 36076 14,856.07	1/16/09 1/22/09	82554910 422229	SHUFFLE MASTER, INC. ITT (CHANNEL)		700.00	4.326	.02 7.00	3,020.97	-
SALE 36076	1/16/09 1/22/09	82554910 422229	SHUFFLE MASTER, INC. JANNEY MONTGOMERY SCOTT		10,200.00	4.270	.25 306.00	43,244.69	-217,249.35
SALE 26192	1/14/09 1/20/09	83851810 422220	SOUTH JERSEY INDUSTRIES INC ISI - HYMAN		45,000.00	36.762	9.27 2,250.00	1,652,017.23	58,963.35
SALE 26192	1/14/09 1/20/09	83851810 422220	SOUTH JERSEY INDUSTRIES INC MIDWOOD SECURITIES, INC.		30,000.00	36.583	6.15 1,500.00	1,095,992.85	33,956.93
SALE 26192	1/15/09 1/21/09	83851810 422224	SOUTH JERSEY INDUSTRIES INC MIDWOOD SECURITIES, INC.		100,000.00	35.943	20.13 5,000.00	3,589,249.87	49,130.14
SALE 23594	1/14/09 1/20/09	85524410 422220	STARBUCKS CORP. JANNEY MONTGOMERY SCOTT		550,000.00	8.916	27.47 16,500.00	4,887,162.53	-1,660,470.44
SALE 37601	1/21/09 1/26/09	86789210 422237	SUNSTONE HOTEL INVESTORS IN OPPENHEIMER & CO., INC		50,000.00	4.747	1.33 2,000.00	235,333.67	-514,598.86
SALE 22050	1/14/09 1/20/09	87160710 422220	SYNOPSIS INC JANNEY MONTGOMERY SCOTT		100,000.00	18.631	10.44 3,000.00	1,860,129.56	-872,594.54

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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 18069	1/14/09 1/20/09	88250810 422220	TEXAS INSTRUMENTS INC. STIFEL NICOLAUS		100,000.00	14.077	7.89 4,000.00	1,403,692.11	161,258.33
SALE 34398	1/21/09 1/26/09	89989610 422237	TUPPERWARE BRANDS CORP. OPPENHEIMER & CO., INC		20,000.00	19.926	2.24 800.00	397,721.76	21,889.84
SALE 38491	1/07/09 1/08/09	90000620 422190	TURBOCHEF TECHNOLOGIES INC TENDERED		80,000.00	3.670		293,600.00	-

503,318.17									
SALE	1/06/09	90291110	UST INC.						
43202	1/07/09	422190	TENDERED	80,000.00	69.500			5,560,000.00	453,328.00
SALE	1/14/09	92829810	VISHAY INTERTECHNOLOGY, INC			1.83			
17381	1/20/09	422220	STIFEL NICOLAUS	100,000.00	3.266	3,000.00		323,618.17	-1,347,131.87
SALE	1/15/09	92839U10	VISTEON CORP.			.17			
38527	1/21/09	422224	INSTINET (DOMESTIC)	100,000.00	.298	500.00		29,339.83	-557,880.17
SALE	1/14/09	92924F10	WGL HOLDINGS, INC.			13.02			
18688	1/20/09	422220	OPPENHEIMER & CO., INC	75,000.00	30.990	3,000.00		2,321,199.48	372,771.02
SALE	1/14/09	95980210	WESTERN UNION CO. (THE)			8.01			
35340	1/20/09	422220	STIFEL NICOLAUS	100,000.00	14.301	4,000.00		1,426,131.99	190,464.75
SALE	1/21/09	96332010	WHIRLPOOL CORP.			2.01			
23823	1/26/09	422237	OPPENHEIMER & CO., INC	10,000.00	35.746	400.00		357,061.99	-118,101.34
SUBTOTAL STOCK SALES:				14,851,604.00		1,378.28		251,568,253.19	-56,126,505.62
						422,375.18			
TOTAL FUND SALES:				14,851,604.00		1,378.28		251,568,253.19	-56,126,505.62
						422,375.18			

END OF REPORT FOR: COMMON PENSION FD A

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	1/09/09	00206RAG	AT&T INC. GLOBAL NOTES	6.3000		5.977			
38971	1/14/09	286942	BARCLAYS CAPITAL INC	1/15/38	10,000,000.00	104.42		10,442,500.00	
PUR	1/15/09	00206RAG	AT&T INC. GLOBAL NOTES	6.3000		5.974			
38971	1/21/09	286968	BARCLAYS CAPITAL INC	1/15/38	10,000,000.00	104.46		10,446,500.00	
PUR	1/07/09	023551AF	HESS CORP NOTES	7.8750		8.210			
43982	1/12/09	286930	WACHOVIA SECURITIES, INC.	10/01/29	5,000,000.00	96.670		4,833,500.00	
PUR	1/13/09	031162BA	AMGEN INC SENIOR NOTES	6.4000		6.435			
44374	1/16/09	286954	GOLDMAN SACHS & COMPANY	2/01/39	15,000,000.00	99.533		14,929,950.00	
PUR	1/27/09	06050BAG	BANK AMERICA CORP TLGP NOTE	2.1000		2.109			
44543	1/30/09	287011	BANK OF AMERICA	4/30/12	25,000,000.00	99.970		24,992,500.00	
PUR	1/06/09	13342BAC	CAMERON INT'L CORP SR NOTES	6.3750		8.381			
43161	1/09/09	286924	JP MORGAN	7/15/18	5,000,000.00	87.020		4,351,000.00	
PUR	1/12/09	13342BAC	CAMERON INT'L CORP SR NOTES	6.3750		8.106			
43161	1/15/09	286948	JP MORGAN	7/15/18	10,000,000.00	88.684		8,868,400.00	
PUR	1/23/09	13342BAC	CAMERON INT'L CORP SR NOTES	6.3750		8.435			
43161	1/28/09	286999	DEUTSCHE BANK AG (DOMESTIC)	7/15/18	2,000,000.00	86.747		1,734,940.00	
PUR	1/14/09	134429AT	CAMPBELL SOUP CO SR NOTES	4.5000		4.589			
44385	1/20/09	286960	JP MORGAN	2/15/19	5,000,000.00	99.285		4,964,250.00	
PUR	1/15/09	149123BR	CATERPILLAR INC NOTES	8.2500		6.385			
43950	1/21/09	286968	JEFFERIES & COMPANY	12/15/38	7,000,000.00	124.73		8,731,310.00	
PUR	1/12/09	260003AG	DOVER CORP NOTES	6.6000		5.637			
40412	1/15/09	286948	CANTOR FITZGERALD SECURITIE	3/15/38	7,000,000.00	113.70		7,959,000.00	
PUR	1/06/09	26441CAB	DUKE ENERGY CORP SR NOTES	6.2500		6.671			
43659	1/09/09	286924	CANTOR FITZGERALD SECURITIE	6/15/18	10,000,000.00	97.081		9,708,100.00	

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PUR	1/15/09	291011AY	EMERSON ELECTRIC CO NOTES	4.8750		4.920			
44410	1/21/09	286968	JP MORGAN	10/15/19	15,000,000.00	99.619		14,942,850.00	

PUR 40166	1/20/09 1/23/09	292505AE 286980	ENCANA CORP NOTES CREDIT SUISSE SEC (USA) LLC	6.6250 8/15/37	10,000,000.00	8.500 79.980		7,998,000.00
PUR 44542	1/27/09 1/30/09	29365TAA 287011	ENERGY TEXAS INC 1ST MTG B MORGAN STANLEY	7.1250 2/01/19	7,000,000.00	7.231 99.254		6,947,780.00
PUR 43269	1/06/09 1/09/09	459200GL 286924	IBM CORP BARCLAYS CAPITAL INC	8.0000 10/15/38	14,000,000.00	5.718 132.44		18,542,020.00
PUR 43269	1/07/09 1/12/09	459200GL 286930	IBM CORP JEFFERIES & COMPANY	8.0000 10/15/38	15,000,000.00	5.793 131.11		19,667,850.00
PUR 44475	1/22/09 1/27/09	476556DA 286993	JERSEY CENTRAL PWR & LT SR WACHOVIA SECURITIES, INC.	7.3500 2/01/19	7,000,000.00	7.368 99.873		6,991,110.00
PUR 44441	1/20/09 1/23/09	50075NAW 286980	KRAFT FOODS INC CREDIT SUISSE SEC (USA) LLC	6.8750 1/26/39	10,000,000.00	6.520 104.64		10,464,900.00
PUR 43223	1/14/09 1/20/09	532457AZ 286960	ELI LILLY & CO BONDS CREDIT SUISSE SEC (USA) LLC	5.5000 3/15/27	10,000,000.00	5.332 101.93		10,193,100.00
PUR 44375	1/13/09 1/16/09	58013MEH 286954	MCDONALD'S CORP NOTES JP MORGAN	5.7000 2/01/39	5,000,000.00	5.732 99.540		4,977,000.00
PUR 44276	1/07/09 1/12/09	629568AS 286930	NABORS INDUSTRIES INC GOLDMAN SACHS & COMPANY	9.2500 1/15/19	65,000,000.00	9.250 99.998		64,998,700.00
PUR 43462	1/20/09 1/23/09	713448BJ 286980	PEPSICO INC NOTES UBS WARBURG LLC	7.9000 11/01/18	10,000,000.00	4.890 123.15		12,315,000.00
PUR 38740	1/16/09 1/22/09	73755LAD 286974	POTASH CORP NOTES STIFEL NICOLAUS	5.8750 12/01/36	2,000,000.00	7.000 86.282		1,725,640.00
PUR 38740	1/21/09 1/26/09	73755LAD 286986	POTASH CORP NOTES CREDIT SUISSE SEC (USA) LLC	5.8750 12/01/36	7,000,000.00	7.051 85.732		6,001,240.00

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PUR 38291	1/20/09 1/23/09	806605AH 286980	SCHERING PLOUGH CORP CREDIT SUISSE SEC (USA) LLC	6.5500 9/15/37	9,000,000.00	6.120 105.76		9,518,940.00	
PUR 44384	1/14/09 1/20/09	871829AJ 286960	SYSCO CORP JP MORGAN	5.3750 9/21/35	50,000,000.00	5.545 97.639		48,819,500.00	
PUR 44384	1/21/09 1/26/09	871829AJ 286986	SYSCO CORP JP MORGAN	5.3750 9/21/35	25,000,000.00	5.625 96.561		24,140,250.00	
PUR 36836	1/05/09 1/08/09	88579EAC 286918	3M COMPANY MTN CANTOR FITZGERALD SECURITIE	5.7000 3/15/37	20,000,000.00	5.100 108.91		21,782,200.00	
PUR 42942	1/06/09 1/09/09	893830AT 286924	TRANSOCEAN INC SENIOR NOTES JP MORGAN	6.8000 3/15/38	10,000,000.00	7.689 89.702		8,970,200.00	
PUR 35864	1/14/09 1/16/09	912810FF 286954	UNITED STATES TREAS BDS JP MORGAN	5.2500 11/15/28	25,000,000.00	3.262 128.86		32,214,943.75	
PUR 34112	1/15/09 1/16/09	912810FH 286954	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	3.8750 4/15/29	15,000,000.00	2.382 163.19		24,478,618.13	
PUR 34112	1/15/09 1/16/09	912810FH 286954	UNITED STATES TREAS TIPS GOLDMAN SACHS & COMPANY	3.8750 4/15/29	20,000,000.00	2.382 163.19		32,638,261.92	
PUR 34112	1/15/09 1/16/09	912810FH 286954	UNITED STATES TREAS TIPS HSBC SECURITIES INC.	3.8750 4/15/29	20,000,000.00	2.385 163.10		32,621,842.50	
PUR 44382	1/14/09 1/16/09	912810FP 286954	UNITED STATES TREAS BDS CITIGROUP GBL MKT(FMLY SALO	5.3750 2/15/31	25,000,000.00	3.243 133.43		33,359,475.00	
PUR 44291	1/09/09 1/12/09	912810PT 286930	UNITED STATES TREAS BDS DEUTSCHE BANK AG (DOMESTIC)	4.7500 2/15/37	25,000,000.00	3.169 129.26		32,316,506.25	
PUR 44291	1/09/09 1/12/09	912810PT 286930	UNITED STATES TREAS BDS UBS SECURITIES (IER)	4.7500 2/15/37	25,000,000.00	3.101 130.78		32,695,412.50	
PUR 39732	1/21/09 1/23/09	912810PV 286980	UNITED STATES TREAS TIPS HSBC (DOMESTIC)	1.7500 1/15/28	20,000,000.00	2.529 90.047		18,009,469.38	

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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 44541	1/26/09 1/30/09	912810PZ 287011	US TREASURY TIPS CITIGROUP/CITIBANK DOMESTIC	2.5000 1/15/29	50,000,000.00	2.560 99.064		49,531,918.49	
PUR 44387	1/16/09 1/20/09	912833LM 286960	US TREASURY STRIPS BARCLAYS CAPITAL INC	8/15/23	25,000,000.00	3.593 59.519		14,879,750.00	
PUR 44450	1/22/09 1/26/09	912833LN 286986	US TREASURY STRIPS UBS WARBURG LLC	5/15/23	20,000,000.00	3.906 57.511		11,502,200.00	
PUR 44450	1/22/09 1/26/09	912833LN 286986	US TREASURY STRIPS UBS WARBURG LLC	5/15/23	20,000,000.00	3.906 57.511		11,502,200.00	
PUR 44442	1/20/09 1/23/09	913017BK 286980	UNITED TECHNOLOGIES CORP FTN MIDWEST SECURITIES	6.0500 6/01/36	15,000,000.00	5.663 105.34		15,801,300.00	
PUR 44251	1/06/09 1/09/09	92343VAQ 286924	VERIZON COMM INC NOTES CREDIT SUISSE SEC (USA) LLC	8.7500 11/01/18	15,000,000.00	6.317 117.57		17,636,550.00	
PUR 44251	1/06/09 1/09/09	92343VAQ 286924	VERIZON COMM INC NOTES CREDIT SUISSE SEC (USA) LLC	8.7500 11/01/18	25,000,000.00	6.299 117.72		29,430,500.00	
PUR 43637	1/07/09 1/12/09	92343VAR 286930	VERIZON COMM INC SR NOTES CREDIT SUISSE SEC (USA) LLC	8.9500 3/01/39	10,000,000.00	6.802 127.35		12,735,600.00	
PUR 43637	1/20/09 1/23/09	92343VAR 286980	VERIZON COMM INC SR NOTES BARCLAYS CAPITAL INC	8.9500 3/01/39	10,000,000.00	6.867 126.34		12,634,300.00	
PUR 43637	1/23/09 1/28/09	92343VAR 286999	VERIZON COMM INC SR NOTES GOLDMAN SACHS & COMPANY	8.9500 3/01/39	5,000,000.00	7.152 122.08		6,104,450.00	
SUBTOTAL FIXED PURCHASES:					772,000,000.00			831,051,527.92	
TOTAL FUND PURCHASES:					772,000,000.00			831,051,527.92	

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SALES OF FIXED INCOME SECURITIES									
SALE 43546	1/09/09 1/14/09	001957BD 286942	AT&T CORP BARCLAYS CAPITAL INC	8.0000 11/15/31	10,000,000.00	8.630 125.01		12,501,400.00	3,127,290.32
SALE 43546	1/15/09 1/21/09	001957BD 286968	AT&T CORP BARCLAYS CAPITAL INC	8.0000 11/15/31	10,000,000.00	8.630 125.04		12,504,700.00	3,130,517.21
SALE 38931	1/26/09 1/29/09	125577AZ 287005	CIT GROUP INC. SENIOR NOTES CANTOR FITZGERALD SECURITIE	7.6250 11/30/12	5,000,000.00	7.875 84.750		4,237,500.00	-719,910.74
SALE 40559	1/22/09 1/27/09	14912L3U 286993	CATERPILLAR FIN SERV CORP M FTN MIDWEST SECURITIES	5.4500 4/15/18	25,000,000.00	5.482 97.012		24,253,000.00	-687,239.96
SALE 40830	1/26/09 1/29/09	36962G3U 287005	GENERAL ELECTRIC CAP CORP M BNP PARIBAS SECURITIES CORP	5.6250 5/01/18	15,000,000.00	5.660 93.145		13,971,750.00	-989,372.68
SALE 40830	1/26/09 1/29/09	36962G3U 287005	GENERAL ELECTRIC CAP CORP M BNP PARIBAS SECURITIES CORP	5.6250 5/01/18	10,000,000.00	5.660 92.831		9,283,100.00	-690,981.79
SALE 27897	1/15/09 1/21/09	37247DAB 286968	GENWORTH FINANCIAL, INC. NO CANTOR FITZGERALD SECURITIE	6.5000 6/15/34	10,000,000.00	5.905 41.000		4,100,000.00	-6,677,385.41
SALE 38242	1/06/09 1/09/09	459200GJ 286924	IBM CORP SR NOTES BARCLAYS CAPITAL INC	5.7000 9/14/17	14,000,000.00	5.647 106.56		14,918,680.00	869,877.52
SALE 38242	1/07/09 1/12/09	459200GJ 286930	IBM CORP SR NOTES JEFFERIES & COMPANY	5.7000 9/14/17	13,000,000.00	5.647 106.61		13,859,950.00	814,642.98
SALE 41233	1/21/09 1/26/09	46625HHF 286986	J P MORGAN CHASE & CO NOTES CANTOR FITZGERALD SECURITIE	6.4000 5/15/38	5,000,000.00	6.488 101.96		5,098,300.00	156,073.68
SALE 41233	1/21/09 1/26/09	46625HHF 286986	J P MORGAN CHASE & CO NOTES CANTOR FITZGERALD SECURITIE	6.4000 5/15/38	15,000,000.00	6.488 102.59		15,388,950.00	562,271.03
SALE 41236	1/20/09 1/23/09	713448BH 286980	PEPSICO INC. SENIOR NOTES UBS WARBURG LLC	5.0000 6/01/18	10,000,000.00	5.395 103.85		10,385,500.00	673,022.24

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SALE 43462	1/13/09 1/16/09	713448BJ 286954	PEPSICO INC NOTES GREENWICH CAPITAL MARKETS	7.9000 11/01/18	15,000,000.00	6.627 124.59		18,689,100.00	2,331,662.64
SALE 25898	1/06/09 1/09/09	78442FBG 286924	SLM CORP NOTES JEFFERIES & COMPANY	5.0000 10/01/13	25,000,000.00	5.096 74.000		18,500,000.00	-6,398,361.00
SALE 43135	1/06/09 1/09/09	893830AS 286924	TRANSOCEAN INC NOTES JP MORGAN	6.0000 3/15/18	10,000,000.00	6.830 91.950		9,195,000.00	-244,627.36
SALE 31796	1/21/09 1/26/09	912810EV 286986	UNITED STATES TREAS BDS CITIGROUP/CITIBANK DOMESTIC	6.8750 8/15/25	15,000,000.00	4.703 143.58		21,537,244.69	2,819,430.83
SALE 44291	1/15/09 1/16/09	912810PT 286954	UNITED STATES TREAS BDS GREENWICH CAPITAL MARKETS	4.7500 2/15/37	25,000,000.00	3.135 134.67		33,668,845.31	1,164,281.43
SALE 39018	1/16/09 1/20/09	912833LY 286960	US TREASURY STRIPS BARCLAYS CAPITAL INC		25,000,000.00	4.800 56.260		14,065,000.00	2,627,134.28
SALE 38992	1/20/09 1/23/09	913017BM 286980	UNITED TECHNOLOGIES CORP NO FTN MIDWEST SECURITIES	5.3750 12/15/17	15,000,000.00	5.657 103.60		15,540,750.00	834,576.97
SALE 40006	1/20/09 1/23/09	92343VAK 286980	VERIZON COMMUNICATION NOTES BARCLAYS CAPITAL INC	6.4000 2/15/38	10,000,000.00	6.503 101.08		10,108,000.00	242,689.86
SALE 40007	1/06/09 1/09/09	92343VAL 286924	VERIZON COMMUNICATION NOTES CREDIT SUISSE SEC (USA) LLC	5.5000 2/15/18	15,000,000.00	5.532 98.401		14,760,150.00	-204,993.06
SALE 40007	1/07/09 1/12/09	92343VAL 286930	VERIZON COMMUNICATION NOTES CREDIT SUISSE SEC (USA) LLC	5.5000 2/15/18	10,000,000.00	5.532 98.507		9,850,700.00	-126,116.63
SALE 40644	1/06/09 1/09/09	92343VAM 286924	VERIZON COMM INC NOTES CREDIT SUISSE SEC (USA) LLC	6.1000 4/15/18	25,000,000.00	6.170 102.48		25,621,000.00	746,131.04
SALE 40645	1/23/09 1/28/09	92343VAP 286999	VERIZON COMM INC NOTES GOLDMAN SACHS & COMPANY	6.9000 4/15/38	5,000,000.00	6.555 103.15		5,157,500.00	-65,109.24
SALE 36620	1/07/09 1/12/09	947075AB 286930	WEATHERFORD INT'L LTD NOTES ROBERT W. BAIRD & CO INC	6.5000 8/01/36	3,550,000.00	6.278 74.800		2,655,400.00	-997,123.54

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SALE 38974	1/22/09 1/27/09	949746NX 286993	WELLS FARGO & CO NOTES CANTOR FITZGERALD SECURITIE	5.6250 12/11/17	10,000,000.00	5.680 98.949		9,894,900.00	-66,392.94
SALE 38974	1/27/09 1/30/09	949746NX 287011	WELLS FARGO & CO NOTES CANTOR FITZGERALD SECURITIE	5.6250 12/11/17	5,000,000.00	5.680 99.633		4,981,650.00	1,005.29
SUBTOTAL FIXED SALES:					355,550,000.00			354,728,070.00	2,232,992.97
SALES OF MORTGAGE BACKED SECURITIES									
SALE 33377	12/17/08 1/13/09	3128K3SB 304508	FED HOME LOAN MTG CORP BANK OF AMERICA SECURITIES POOL NUMBER: A43214	5.5000 2/01/36	17,580,487.76	5.556 102.60		18,037,855.13	589,221.03
SALE 33379	12/15/08 1/13/09	3128K3XH 304506	FED HOME LOAN MTG CORP - GO BARCLAYS CAPITAL INC POOL NUMBER: A43380	5.5000 2/01/36	27,325,907.49	5.553 102.12		27,906,583.01	770,675.97
SALE 36027	12/15/08 1/13/09	3128KJLE 304505	FED HOME LOAN MTG CORP BARCLAYS CAPITAL INC POOL NUMBER: A55725	5.5000 12/01/36	37,149,688.00	5.580 102.12		37,939,118.87	1,208,816.02
SALE 35684	12/17/08 1/13/09	3128MJFA 304507	FED HOME LOAN MTG CORP BANK OF AMERICA SECURITIES POOL NUMBER: G08160	5.5000 11/01/36	39,191,619.50	5.578 102.60		40,211,213.98	1,448,252.82
SALE 35972	12/17/08 1/13/09	3128MJFH 304509	FED HOME LOAN MTG CORP BANK OF AMERICA SECURITIES POOL NUMBER: G08167	5.5000 12/01/36	38,618,792.50	5.533 102.60		39,623,484.52	1,150,266.76
SALE 30776	1/26/09 1/29/09	31402RBW 304518	FED NATIONAL MTG ASSOC BANK OF AMERICA SECURITIES POOL NUMBER: 735453	5.0000 12/01/19	26,392,460.36	5.003 102.80		27,132,686.40	719,606.93
SALE 33400	1/26/09 1/29/09	31404XVP 304519	FED NATIONAL MTG ASSOC BANK OF AMERICA SECURITIES POOL NUMBER: 781922	5.0000 2/01/21	44,613,814.73	5.075 102.80		45,865,092.07	1,561,482.77

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COMMON PENSION FD B (5142) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 33438	1/26/09 1/29/09	31406JS2 304517	FED NATIONAL MTG ASSOC BANK OF AMERICA SECURITIES POOL NUMBER: 811537	5.0000 1/01/21	9,312,734.42	5.075 102.80		9,573,927.52	325,945.70
SALE 39141	12/18/08 1/21/09	36202ELV 304513	GNMA BANK OF AMERICA SECURITIES POOL NUMBER: 3940	5.5000 1/20/37	21,772,014.34	5.561 102.43		22,302,707.15	707,590.42
SALE 39144	12/18/08 1/21/09	36202EP9 304512	GNMA BANK OF AMERICA SECURITIES POOL NUMBER: 4048	5.5000 11/20/37	22,138,382.26	5.541 102.43		22,678,005.32	650,314.98
SALE 39142	12/22/08 1/21/09	36205JC3 304510	GNMA BANK OF AMERICA SECURITIES POOL NUMBER: 391690	5.5000 12/15/37	22,731,409.76	5.509 102.78		23,363,627.08	628,665.54
SALE 39143	12/22/08 1/21/09	36292LE9 304511	GNMA BANK OF AMERICA SECURITIES POOL NUMBER: 651860	5.5000 6/15/36	21,444,109.88	5.509 102.78		22,040,524.15	593,063.63
SUBTOTAL MORTGAGE SALES:					328,271,421.00			336,674,825.20	10,353,902.57
TOTAL FUND SALES:					683,821,421.00			691,402,895.20	
									12,586,895.54

END OF REPORT FOR: COMMON PENSION FD B

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S T A T E O F N E W J E R S E Y
D I V I S I O N O F I N V E S T M E N T
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REIT COMMON PENSION FD A (5161)

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PURCHASE OF STOCK AND OTHER EQUITIES									
PUR 41139	1/12/09 1/15/09	03571040 422211	ANNALY CAPITAL MANAGEMENT I BNY CONVERGEEEX EXEC SOLUTIO		100,000.00	15.463	5,000.00	1,551,270.00	
PUR 41139	1/22/09 1/27/09	03571040 422240	ANNALY CAPITAL MANAGEMENT I OPPENHEIMER & CO., INC		25,000.00	14.608	1,000.00	366,190.00	
PUR 40808	1/12/09 1/15/09	26613Q10 422211	DUPONT FABROS TECHNOLOGY IN OPPENHEIMER & CO., INC		20,000.00	2.899	600.00	58,582.00	
PUR 40808	1/14/09 1/20/09	26613Q10 422219	DUPONT FABROS TECHNOLOGY IN OPPENHEIMER & CO., INC		25,000.00	2.799	750.00	70,730.00	
PUR 40132	1/14/09 1/20/09	40414L10 422219	HCP INC. OPPENHEIMER & CO., INC		25,000.00	21.828	1,000.00	546,692.50	
PUR 40132	1/23/09 1/28/09	40414L10 422243	HCP INC. OPPENHEIMER & CO., INC		10,000.00	21.833	400.00	218,729.00	
PUR 40610	1/07/09 1/12/09	63741710 422199	NATIONAL RETAIL PROPERTIES BNY CONVERGEEEX EXEC SOLUTIO		50,000.00	16.210	2,500.00	813,000.00	
PUR 44124	1/14/09 1/20/09	92904210 422219	VORNADO REALTY OPPENHEIMER & CO., INC		7,000.00	50.500	280.00	353,780.00	
SUBTOTAL STOCK PURCHASES:					262,000.00		11,530.00	3,978,973.50	
TOTAL FUND PURCHASES:					262,000.00		11,530.00	3,978,973.50	

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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
SALES OF STOCK AND OTHER EQUITIES									
SALE 40598	1/16/09 1/22/09	37930210 422229	GLIMCHER REALTY TRUST OPPENHEIMER & CO., INC		60,000.00	3.130	1.06 1,800.00	186,010.94	-551,999.37
SALE 40598	1/20/09 1/23/09	37930210 422233	GLIMCHER REALTY TRUST OPPENHEIMER & CO., INC		8,978.00	3.143	.16 269.34	27,947.46	-82,483.48
SALE 40598	1/21/09 1/26/09	37930210 422237	GLIMCHER REALTY TRUST OPPENHEIMER & CO., INC		31,022.00	2.427	.43 930.66	74,359.30	-307,216.63
SALE 40598	1/27/09 1/30/09	37930210 422254	GLIMCHER REALTY TRUST OPPENHEIMER & CO., INC		100,000.00	2.204	1.24 3,000.00	217,428.76	-1,012,588.43
SALE 40623	1/16/09 1/22/09	75884910 422229	REGENCY CENTERS CORP. OPPENHEIMER & CO., INC		10,000.00	37.184	2.09 400.00	371,432.91	-315,121.15
SALE 40623	1/27/09 1/30/09	75884910 422254	REGENCY CENTERS CORP. OPPENHEIMER & CO., INC		20,000.00	38.000	4.26 800.00	759,195.74	-613,912.37
					SUBTOTAL STOCK SALES:	230,000.00	9.24	1,636,375.11	-
							7,200.00		
					TOTAL FUND SALES:	230,000.00	9.24	1,636,375.11	-
							7,200.00		

END OF REPORT FOR: REIT COMMON PENSION FD A

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

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	1/07/09 1/12/09	00282410 422199	ABBOTT LABORATORIES BNY CONVERGEX EXEC SOLUTIO		100,000.00	50.904	5,000.00	5,095,390.00	
PUR 42873	12/31/08 1/06/09	02209S10 422182	ALTRIA GROUP INC. GRISWOLD COMPANY		100,000.00	15.178	1,000.00	1,518,820.00	
PUR 42873	1/02/09 1/07/09	02209S10 422186	ALTRIA GROUP INC. CAPIS/SOFT		100,000.00	15.056	5,000.00	1,510,600.00	
PUR 42873	1/07/09 1/12/09	02209S10 422199	ALTRIA GROUP INC. CAPIS/SOFT		100,000.00	15.096	5,000.00	1,514,620.00	
PUR 42873	1/09/09 1/14/09	02209S10 422207	ALTRIA GROUP INC. CAPIS/SOFT		100,000.00	15.365	5,000.00	1,541,530.00	
PUR 39886	1/26/09 1/29/09	03116210 422249	AMGEN INC. STIFEL NICOLAUS		20,000.00	53.100	600.00	1,062,604.00	
PUR 42114	1/15/09 1/21/09	03251510 422223	ANADIGICS INC JANNEY MONTGOMERY SCOTT		100,000.00	1.858	1,000.00	186,840.00	
PUR 42114	1/16/09 1/22/09	03251510 422228	ANADIGICS INC JANNEY MONTGOMERY SCOTT		100,000.00	1.933	1,000.00	194,330.00	
PUR 39881	1/14/09 1/20/09	03783310 422219	APPLE INC. MORGAN STANLEY		20,000.00	78.962	800.00	1,580,046.00	
PUR 43167	1/13/09 1/16/09	04951310 422215	ATMEL CORP GORDON HASKETT & COMPANY (I		100,000.00	3.188	5,000.00	323,810.00	
PUR 43167	1/14/09 1/20/09	04951310 422219	ATMEL CORP JANNEY MONTGOMERY SCOTT		100,000.00	3.110	3,000.00	314,030.00	
PUR 43167	1/15/09 1/21/09	04951310 422223	ATMEL CORP JANNEY MONTGOMERY SCOTT		100,000.00	3.074	3,000.00	310,420.00	

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 43167	1/26/09 1/29/09	04951310 422249	ATMEL CORP JANNEY MONTGOMERY SCOTT		100,000.00	3.508	3,000.00	353,750.00	
PUR 44118	12/31/08 1/06/09	05722410 422182	BAKER HUGHES INCORPORATED HILL, THOMPSON, MAGID & CO.		20,000.00	32.501	400.00	650,424.00	
PUR 44118	12/31/08 1/06/09	05722410 422182	BAKER HUGHES INCORPORATED WILLIAMS CAPITAL GROUP		40,000.00	32.073	800.00	1,283,720.00	
PUR 44118	1/02/09 1/07/09	05722410 422186	BAKER HUGHES INCORPORATED OPPENHEIMER & CO., INC		20,000.00	34.157	800.00	683,944.00	
PUR 44118	1/05/09 1/08/09	05722410 422191	BAKER HUGHES INCORPORATED OPPENHEIMER & CO., INC		20,000.00	34.950	800.00	699,792.00	
PUR 44007	1/02/09 1/07/09	06405810 422186	BANK OF NEW YORK MELLON COR CAPIS/SOFT		100,000.00	28.539	5,000.00	2,858,940.00	
PUR 44007	1/07/09 1/12/09	06405810 422199	BANK OF NEW YORK MELLON COR BNY CONVERGEEEX EXEC SOLUTIO		38,900.00	27.459	1,945.00	1,070,103.99	
PUR 44007	1/16/09 1/22/09	06405810 422228	BANK OF NEW YORK MELLON COR OPPENHEIMER & CO., INC		100,000.00	22.932	4,000.00	2,297,150.00	
PUR 42925	12/30/08 1/05/09	08578910 422178	BERRY PETROLEUM CO MAGNA SECURITIES CORP		40,000.00	6.645	800.00	266,588.00	
PUR 42925	12/31/08 1/06/09	08578910 422182	BERRY PETROLEUM CO RAYMOND JAMES/EXECUTION		30,000.00	7.145	600.00	214,944.00	
PUR 42925	1/05/09 1/08/09	08578910 422191	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		20,000.00	8.232	800.00	165,446.00	
PUR 42925	1/06/09 1/09/09	08578910 422195	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		20,000.00	9.063	800.00	182,050.00	
PUR 42925	1/13/09 1/16/09	08578910 422215	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		20,000.00	7.973	800.00	160,250.00	

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 42925	1/15/09 1/21/09	08578910 422223	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		20,000.00	6.626	800.00	133,318.00	
PUR 42925	1/16/09 1/22/09	08578910 422228	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		20,000.00	6.472	800.00	130,246.00	
PUR 42925	1/21/09 1/26/09	08578910 422236	BERRY PETROLEUM CO OPPENHEIMER & CO., INC		20,000.00	6.495	800.00	130,692.00	
PUR 44449	1/23/09 1/28/09	09062X10 422243	BIOGEN IDEC INC JANNEY MONTGOMERY SCOTT		100,000.00	48.119	3,000.00	4,814,920.00	
PUR 44449	1/26/09 1/29/09	09062X10 422249	BIOGEN IDEC INC STIFEL NICOLAUS		100,000.00	48.297	3,000.00	4,832,690.00	
PUR 44176	12/29/08 1/02/09	12665010 422174	CVS CORP FORTIS CLEARING AMERICAS LL		100,000.00	26.984	1,000.00	2,699,360.00	
PUR 44176	12/30/08 1/05/09	12665010 422178	CVS CORP FORTIS CLEARING AMERICAS LL		150,000.00	28.103	1,500.00	4,216,875.00	
PUR 44176	12/31/08 1/06/09	12665010 422182	CVS CORP FORTIS CLEARING AMERICAS LL		100,000.00	28.567	1,000.00	2,857,670.00	
PUR 44176	1/02/09 1/07/09	12665010 422186	CVS CORP OPPENHEIMER & CO., INC		50,000.00	28.761	2,000.00	1,440,050.00	
PUR 44176	1/07/09 1/12/09	12665010 422199	CVS CORP BNY CONVERGEEEX EXEC SOLUTIO		100,000.00	29.231	5,000.00	2,928,100.00	
PUR 44176	1/09/09 1/14/09	12665010 422207	CVS CORP STIFEL NICOLAUS		100,000.00	26.251	4,000.00	2,629,080.00	
PUR 44176	1/12/09 1/15/09	12665010 422211	CVS CORP ABEL NOSER CORP.		100,000.00	25.186	5,000.00	2,523,570.00	
PUR 44176	1/13/09 1/16/09	12665010 422215	CVS CORP ISI - HYMAN		100,000.00	25.332	5,000.00	2,538,230.00	

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PUR 44176	1/14/09 1/20/09	12665010 422219	CVS CORP COWEN AND CO., LLC		100,000.00	26.288	4,000.00	2,632,810.00	
PUR 44055	12/29/08 1/02/09	15133V20 422174	CENTENNIAL COMMUNICATIONS C SUSQUEHANNA/OTC		49,345.00	8.000	740.18	395,475.51	
PUR 43671	1/26/09 1/29/09	15678210 422249	CERNER CORP JANNEY MONTGOMERY SCOTT		20,000.00	35.767	600.00	715,940.00	
PUR 43671	1/27/09 1/30/09	15678210 422253	CERNER CORP GOLDMAN SACHS & COMPANY		20,000.00	36.155	600.00	723,706.00	
PUR 43985	12/30/08 1/05/09	22405110 422178	COX RADIO CL A STURDIVANT/EXECUTION		30,000.00	6.100	600.00	183,612.00	
PUR 43985	12/31/08 1/06/09	22405110 422182	COX RADIO CL A RAYMOND JAMES/EXECUTION		20,000.00	6.138	400.00	123,160.00	
PUR 43985	1/02/09 1/07/09	22405110 422186	COX RADIO CL A OPPENHEIMER & CO., INC		20,000.00	6.256	800.00	125,918.00	
PUR 43985	1/12/09 1/15/09	22405110 422211	COX RADIO CL A OPPENHEIMER & CO., INC		30,000.00	6.094	1,200.00	184,023.00	
PUR 43985	1/13/09 1/16/09	22405110 422215	COX RADIO CL A OPPENHEIMER & CO., INC		30,000.00	6.087	1,200.00	183,798.00	
PUR 43985	1/15/09 1/21/09	22405110 422223	COX RADIO CL A OPPENHEIMER & CO., INC		20,000.00	5.515	800.00	111,096.00	
PUR 43985	1/20/09 1/23/09	22405110 422232	COX RADIO CL A COWEN AND CO., LLC		20,000.00	5.398	800.00	108,752.00	
PUR 43985	1/21/09 1/26/09	22405110 422236	COX RADIO CL A OPPENHEIMER & CO., INC		20,000.00	5.176	800.00	104,324.00	
PUR 44447	1/23/09 1/28/09	25470M10 422243	DISH NETWORKS JANNEY MONTGOMERY SCOTT		200,000.00	11.307	6,000.00	2,267,400.00	

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PUR 44447	1/26/09 1/29/09	25470M10 422249	DISH NETWORKS JANNEY MONTGOMERY SCOTT		200,000.00	11.456	6,000.00	2,297,260.00	
PUR 44447	1/27/09 1/30/09	25470M10 422253	DISH NETWORKS GOLDMAN SACHS & COMPANY		200,000.00	11.608	6,000.00	2,327,580.00	
PUR 40720	1/12/09 1/15/09	26353410 422211	DU PONT (E.I.) DE NEMOURS CAPIS/SOFT		100,000.00	25.145	5,000.00	2,519,450.00	
PUR 44217	12/31/08 1/06/09	26441C10 422182	DUKE ENERGY CORP. FORTIS CLEARING AMERICAS LL		100,000.00	14.990	1,000.00	1,500,010.00	
PUR 44217	1/02/09 1/07/09	26441C10 422186	DUKE ENERGY CORP. CAPIS/SOFT		100,000.00	15.239	5,000.00	1,528,850.00	
PUR 43747	12/31/08 1/06/09	26875P10 422182	EOG RESOURCES INC RAYMOND JAMES/EXECUTION		20,000.00	66.301	400.00	1,326,420.00	
PUR 43747	1/21/09 1/26/09	26875P10 422236	EOG RESOURCES INC OPPENHEIMER & CO., INC		20,000.00	62.558	800.00	1,251,950.00	
PUR 39916	1/27/09 1/30/09	29380T10 422253	ENTERTAINMENT PROPERTIES TR JP MORGAN		20,000.00	22.878	800.00	458,358.00	
PUR 44060	12/30/08 1/05/09	30205120 422178	EXIDE TECHNOLOGIES MAGNA SECURITIES (OTC)		20,000.00	4.643	300.00	93,168.00	
PUR 44060	12/31/08 1/06/09	30205120 422182	EXIDE TECHNOLOGIES KEYBANC CAPITAL MKTS INC		20,000.00	5.120	300.00	102,698.00	
PUR 44060	1/02/09 1/07/09	30205120 422186	EXIDE TECHNOLOGIES JANNEY MONTGOMERY SCOTT		20,000.00	5.369	600.00	107,984.00	
PUR	1/05/09	30205120	EXIDE TECHNOLOGIES						

44060	1/08/09	422191	JANNEY MONTGOMERY SCOTT	20,000.00	5.597	600.00	112,530.00
PUR	1/13/09	30205120	EXIDE TECHNOLOGIES				
44060	1/16/09	422215	JANNEY MONTGOMERY SCOTT	20,000.00	5.261	600.00	105,816.00

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PUR	1/15/09	30205120	EXIDE TECHNOLOGIES						
44060	1/21/09	422223	JANNEY MONTGOMERY SCOTT		20,000.00	4.831	600.00	97,214.00	
PUR	1/16/09	30205120	EXIDE TECHNOLOGIES						
44060	1/22/09	422228	JANNEY MONTGOMERY SCOTT		40,000.00	3.928	1,200.00	158,316.00	
PUR	1/16/09	30205120	EXIDE TECHNOLOGIES						
44060	1/22/09	422228	STIFEL NICOLAUS		20,000.00	4.004	800.00	80,882.00	
PUR	1/20/09	30205120	EXIDE TECHNOLOGIES						
44060	1/23/09	422232	JANNEY MONTGOMERY SCOTT		20,000.00	3.919	600.00	78,976.00	
PUR	1/21/09	30205120	EXIDE TECHNOLOGIES						
44060	1/26/09	422236	JANNEY MONTGOMERY SCOTT		40,000.00	3.818	1,200.00	153,916.00	
PUR	1/22/09	30205120	EXIDE TECHNOLOGIES						
44060	1/27/09	422240	STIFEL NICOLAUS		40,000.00	3.794	1,200.00	152,964.00	
PUR	1/23/09	30205120	EXIDE TECHNOLOGIES						
44060	1/28/09	422243	JANNEY MONTGOMERY SCOTT		40,000.00	3.750	1,200.00	151,196.00	
PUR	1/26/09	30205120	EXIDE TECHNOLOGIES						
44060	1/29/09	422249	JANNEY MONTGOMERY SCOTT		20,000.00	3.890	600.00	78,400.00	
PUR	1/26/09	36871040	GENENTECH INC						
43856	1/29/09	422249	OPPENHEIMER & CO., INC		20,000.00	84.973	800.00	1,700,262.00	
PUR	1/27/09	36871040	GENENTECH INC						
43856	1/30/09	422253	JP MORGAN		20,000.00	83.456	800.00	1,669,918.00	
PUR	1/15/09	36960410	GENERAL ELECTRIC CO.						
39923	1/21/09	422223	STIFEL NICOLAUS		100,000.00	13.655	4,000.00	1,369,510.00	
PUR	1/23/09	36960410	GENERAL ELECTRIC CO.						
39923	1/28/09	422243	STIFEL NICOLAUS		200,000.00	12.209	8,000.00	2,449,760.00	
PUR	1/12/09	39762420	GREIF INC-CL B						
44059	1/15/09	422211	OPPENHEIMER & CO., INC		5,000.00	30.939	200.00	154,893.00	

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PUR	1/14/09	39762420	GREIF INC-CL B						
44059	1/20/09	422219	OPPENHEIMER & CO., INC		15,000.00	30.895	600.00	464,028.00	
PUR	1/15/09	39762420	GREIF INC-CL B						
44059	1/21/09	422223	OPPENHEIMER & CO., INC		4,450.00	31.078	178.00	138,476.88	
PUR	1/16/09	39762420	GREIF INC-CL B						
44059	1/22/09	422228	OPPENHEIMER & CO., INC		3,550.00	31.483	142.00	111,907.01	
PUR	1/20/09	39762420	GREIF INC-CL B						
44059	1/23/09	422232	OPPENHEIMER & CO., INC		7,000.00	30.484	280.00	213,665.20	
PUR	1/21/09	39762420	GREIF INC-CL B						
44059	1/26/09	422236	OPPENHEIMER & CO., INC		5,000.00	31.013	200.00	155,265.00	
PUR	1/02/09	44701110	HUNTSMAN CORP.						
41547	1/07/09	422186	CAPIS/SOFT		100,000.00	3.456	5,000.00	350,550.00	
PUR	12/31/08	53555510	LINDSAY CORP.						
41563	1/06/09	422182	RAYMOND JAMES/EXECUTION		10,000.00	32.680	200.00	326,998.00	
PUR	1/07/09	53591920	LIONS GATE ENTERTAINMENT CO						
44270	1/12/09	422199	GORDON HASKETT & COMPANY (I		100,000.00	5.308	5,000.00	535,800.00	
PUR	1/08/09	53591920	LIONS GATE ENTERTAINMENT CO						
44270	1/13/09	422203	BNY CONVERGEEEX EXEC SOLUTIO		100,000.00	5.271	5,000.00	532,110.00	

PUR 44270	1/12/09 1/15/09	53591920 422211	LIONS GATE ENTERTAINMENT CO ABEL NOSER CORP.		100,000.00	5.295	5,000.00	534,500.00
PUR 44270	1/13/09 1/16/09	53591920 422215	LIONS GATE ENTERTAINMENT CO COWEN AND CO., LLC		100,000.00	5.483	4,000.00	552,320.00
PUR 44270	1/14/09 1/20/09	53591920 422219	LIONS GATE ENTERTAINMENT CO COWEN AND CO., LLC		100,000.00	5.596	4,000.00	563,570.00
PUR 44270	1/15/09 1/21/09	53591920 422223	LIONS GATE ENTERTAINMENT CO COWEN AND CO., LLC		100,000.00	5.579	4,000.00	561,920.00

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PUR 44270	1/16/09 1/22/09	53591920 422228	LIONS GATE ENTERTAINMENT CO COWEN AND CO., LLC		100,000.00	5.661	4,000.00	570,120.00	
PUR 44270	1/20/09 1/23/09	53591920 422232	LIONS GATE ENTERTAINMENT CO COWEN AND CO., LLC		50,000.00	5.509	2,000.00	277,470.00	
PUR 44270	1/21/09 1/26/09	53591920 422236	LIONS GATE ENTERTAINMENT CO COWEN AND CO., LLC		50,000.00	5.404	2,000.00	272,185.00	
PUR 39991	12/31/08 1/06/09	55271510 422182	MEMC ELECTRONICS MATERIALS, PRINCETON SECURITIES GROUP		100,000.00	14.423	1,000.00	1,443,330.00	
PUR 39991	1/02/09 1/07/09	55271510 422186	MEMC ELECTRONICS MATERIALS, CAPIS/SOFT		80,000.00	15.169	4,000.00	1,217,488.00	
PUR 39991	1/15/09 1/21/09	55271510 422223	MEMC ELECTRONICS MATERIALS, OPPENHEIMER & CO., INC		20,000.00	13.430	800.00	269,404.00	
PUR 42619	1/09/09 1/14/09	58013510 422207	MCDONALD'S CORP. CAPIS/SOFT		20,000.00	60.526	1,000.00	1,211,520.00	
PUR 42619	1/13/09 1/16/09	58013510 422215	MCDONALD'S CORP. COWEN AND CO., LLC		20,000.00	60.325	800.00	1,207,290.00	
PUR 42619	1/15/09 1/21/09	58013510 422223	MCDONALD'S CORP. COWEN AND CO., LLC		20,000.00	57.103	800.00	1,142,852.00	
PUR 42619	1/26/09 1/29/09	58013510 422249	MCDONALD'S CORP. OPPENHEIMER & CO., INC		20,000.00	58.075	800.00	1,162,304.00	
PUR 39952	1/15/09 1/21/09	61166W10 422223	MONSANTO CO. OPPENHEIMER & CO., INC		10,000.00	75.670	400.00	757,101.00	
PUR 43551	12/30/08 1/05/09	62937750 422178	NRG ENERGY INC MAGNA SECURITIES CORP		50,000.00	20.754	1,000.00	1,038,680.00	
PUR 43551	12/31/08 1/06/09	62937750 422182	NRG ENERGY INC STURDIVANT/EXECUTION		50,000.00	22.181	1,000.00	1,110,035.00	

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PUR 43551	1/02/09 1/07/09	62937750 422186	NRG ENERGY INC OPPENHEIMER & CO., INC		50,000.00	23.547	2,000.00	1,179,335.00	
PUR 43551	1/02/09 1/07/09	62937750 422186	NRG ENERGY INC OPPENHEIMER & CO., INC		50,000.00	23.612	2,000.00	1,182,620.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	23.580	4,000.00	2,361,955.00	
PUR 43551	1/05/09 1/08/09	62937750 422191	NRG ENERGY INC OPPENHEIMER & CO., INC		50,000.00	23.391	2,000.00	1,171,565.00	
PUR 43551	1/06/09 1/09/09	62937750 422195	NRG ENERGY INC OPPENHEIMER & CO., INC		50,000.00	24.121	2,000.00	1,208,050.00	
PUR 43551	1/09/09 1/14/09	62937750 422207	NRG ENERGY INC OPPENHEIMER & CO., INC		50,000.00	23.789	2,000.00	1,191,430.00	

PUR 43551	1/09/09 1/14/09	62937750 422207	NRG ENERGY INC OPPENHEIMER & CO., INC		50,000.00	24.252	2,000.00	1,214,615.00
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					100,000.00	24.020	4,000.00	2,406,045.00
PUR 43551	1/12/09 1/15/09	62937750 422211	NRG ENERGY INC ABEL NOSER CORP.		100,000.00	23.847	5,000.00	2,389,650.00
PUR 43551	1/13/09 1/16/09	62937750 422215	NRG ENERGY INC COWEN AND CO., LLC		100,000.00	23.648	4,000.00	2,368,800.00
PUR 43551	1/22/09 1/27/09	62937750 422240	NRG ENERGY INC OPPENHEIMER & CO., INC		50,000.00	22.639	2,000.00	1,133,960.00
PUR 43551	1/23/09 1/28/09	62937750 422243	NRG ENERGY INC STIFEL NICOLAUS		50,000.00	22.386	2,000.00	1,121,305.00

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PUR 42901	12/31/08 1/06/09	63935N10 422182	NAVIGANT CONSULTING INC. MAGNA SECURITIES CORP		20,000.00	15.749	400.00	315,376.00	
PUR 42901	1/12/09 1/15/09	63935N10 422211	NAVIGANT CONSULTING INC. OPPENHEIMER & CO., INC		30,000.00	14.522	1,200.00	436,848.00	
PUR 44092	12/31/08 1/06/09	65122910 422182	NEWELL RUBBERMAID INC MERIDIAN EQUITY PARTNERS		50,000.00	9.688	500.00	484,920.00	
PUR 44092	1/02/09 1/07/09	65122910 422186	NEWELL RUBBERMAID INC OPPENHEIMER & CO., INC		50,000.00	10.362	2,000.00	520,100.00	
PUR 41416	12/31/08 1/06/09	69331C10 422182	P G & E CORP WILLIAMS CAPITAL GROUP		40,000.00	38.400	800.00	1,536,816.00	
PUR 41416	1/23/09 1/28/09	69331C10 422243	P G & E CORP STIFEL NICOLAUS		20,000.00	37.277	800.00	746,330.00	
PUR 44412	1/20/09 1/23/09	69347510 422232	PNC FINANCIAL GROUP STIFEL NICOLAUS		200,000.00	22.224	8,000.00	4,452,880.00	
PUR 39898	12/30/08 1/05/09	70454910 422178	PEABODY ENERGY CORP. STURDIVANT/EXECUTION		20,000.00	21.258	400.00	425,568.00	
PUR 39898	12/31/08 1/06/09	70454910 422182	PEABODY ENERGY CORP. RAYMOND JAMES/EXECUTION		20,000.00	22.588	400.00	452,150.00	
PUR 39898	1/26/09 1/29/09	70454910 422249	PEABODY ENERGY CORP. OPPENHEIMER & CO., INC		20,000.00	24.205	800.00	484,900.00	
PUR 39969	1/07/09 1/12/09	76171310 422199	REYNOLDS AMERICAN INC. OPPENHEIMER & CO., INC		10,000.00	37.529	400.00	375,688.00	
PUR 39969	1/16/09 1/22/09	76171310 422228	REYNOLDS AMERICAN INC. OPPENHEIMER & CO., INC		30,000.00	40.617	1,200.00	1,219,719.00	
PUR 44057	1/23/09 1/28/09	77537110 422243	ROHM & HAAS CO OPPENHEIMER & CO., INC		10,000.00	68.003	400.00	680,425.00	

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PUR 39970	1/26/09 1/29/09	77938210 422249	ROWAN COMPANIES INC. STIFEL NICOLAUS		100,000.00	13.617	4,000.00	1,365,700.00	
PUR 39978	1/15/09 1/21/09	79084910 422223	ST. JUDE MEDICAL INC. COWEN AND CO., LLC		100,000.00	29.531	4,000.00	2,957,060.00	
PUR 39975	1/26/09 1/29/09	80660510 422249	SCHERING-PLOUGH CORP. STIFEL NICOLAUS		100,000.00	18.697	4,000.00	1,873,730.00	
PUR 43475	12/31/08 1/06/09	81725T10 422182	SENSIENT TECHNOLOGIES MAGNA SECURITIES CORP		50,000.00	23.743	1,000.00	1,188,125.00	

PUR 44440	1/22/09 1/27/09	85747710 422240	STATE STREET CORP. COWEN AND CO., LLC		200,000.00	19.813	8,000.00	3,970,520.00
PUR 44440	1/26/09 1/29/09	85747710 422249	STATE STREET CORP. STIFEL NICOLAUS		100,000.00	20.285	4,000.00	2,032,490.00
PUR 44440	1/27/09 1/30/09	85747710 422253	STATE STREET CORP. JP MORGAN		100,000.00	20.271	4,000.00	2,031,120.00
PUR 43854	1/06/09 1/09/09	92343V10 422195	VERIZON COMMUNICATIONS INC CAPIS/SOFT		100,000.00	32.166	5,000.00	3,221,620.00
PUR 43854	1/07/09 1/12/09	92343V10 422199	VERIZON COMMUNICATIONS INC CAPIS/SOFT		100,000.00	31.914	5,000.00	3,196,440.00
PUR 43854	1/15/09 1/21/09	92343V10 422223	VERIZON COMMUNICATIONS INC COWEN AND CO., LLC		100,000.00	29.442	4,000.00	2,948,160.00
PUR 43854	1/16/09 1/22/09	92343V10 422228	VERIZON COMMUNICATIONS INC COWEN AND CO., LLC		100,000.00	29.744	4,000.00	2,978,390.00
PUR 44271	1/07/09 1/12/09	92824110 422199	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	13.658	900.00	410,625.00
PUR 44271	1/08/09 1/13/09	92824110 422203	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	13.430	900.00	403,788.00

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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 44271	1/09/09 1/14/09	92824110 422207	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	13.117	900.00	394,419.00	
PUR 44271	1/12/09 1/15/09	92824110 422211	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		40,000.00	13.092	1,200.00	524,880.00	
PUR 44271	1/13/09 1/16/09	92824110 422215	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		40,000.00	12.918	1,200.00	517,900.00	
PUR 44271	1/15/09 1/21/09	92824110 422223	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	12.890	900.00	387,603.00	
PUR 44271	1/16/09 1/22/09	92824110 422228	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	13.188	900.00	396,525.00	
PUR 44271	1/20/09 1/23/09	92824110 422232	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	13.183	900.00	396,381.00	
PUR 44271	1/21/09 1/26/09	92824110 422236	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	12.713	900.00	382,281.00	
PUR 44271	1/23/09 1/28/09	92824110 422243	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		30,000.00	12.360	900.00	371,700.00	
PUR 44271	1/26/09 1/29/09	92824110 422249	VIOPHARMA INC ITT (CHANNEL)		23,437.00	12.271	351.56	287,949.33	
PUR 44271	1/26/09 1/29/09	92824110 422249	VIOPHARMA INC JANNEY MONTGOMERY SCOTT		36,563.00	12.282	1,096.89	450,170.97	
PUR 44271	1/27/09 1/30/09	92824110 422253	VIOPHARMA INC GOLDMAN SACHS & COMPANY		30,000.00	12.288	900.00	369,531.00	
PUR 39992	1/08/09 1/13/09	93114210 422203	WAL-MART STORES, INC. BNY CONVERGEEEX EXEC SOLUTIO		50,000.00	50.861	2,500.00	2,545,530.00	
PUR 39992	1/08/09 1/13/09	93114210 422203	WAL-MART STORES, INC. INSTINET (DOMESTIC)		50,000.00	51.319	350.00	2,566,300.00	

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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 39992	1/13/09 1/16/09	93114210 422215	WAL-MART STORES, INC. COWEN AND CO., LLC		20,000.00	52.031	800.00	1,041,424.00	
PUR 44215	12/31/08 1/06/09	93142210 422182	WALGREEN CO. FORTIS CLEARING AMERICAS LL		100,000.00	24.330	1,000.00	2,434,020.00	

PUR 44215	1/02/09 1/07/09	93142210 422186	WALGREEN CO. CAPIS/SOFT	100,000.00	24.999	5,000.00	2,504,910.00
PUR 44215	1/05/09 1/08/09	93142210 422191	WALGREEN CO. CAPIS/SOFT	100,000.00	26.509	5,000.00	2,655,930.00
PUR 44215	1/07/09 1/12/09	93142210 422199	WALGREEN CO. CAPIS/SOFT	100,000.00	26.965	5,000.00	2,701,470.00
PUR 44215	1/09/09 1/14/09	93142210 422207	WALGREEN CO. STIFEL NICOLAUS	200,000.00	26.116	8,000.00	5,231,180.00
PUR 44215	1/12/09 1/15/09	93142210 422211	WALGREEN CO. CAPIS/SOFT	100,000.00	26.096	5,000.00	2,614,630.00
PUR 44215	1/13/09 1/16/09	93142210 422215	WALGREEN CO. BNY CONVERGEEEX EXEC SOLUTIO	100,000.00	25.917	5,000.00	2,596,720.00
PUR 44215	1/14/09 1/20/09	93142210 422219	WALGREEN CO. COWEN AND CO., LLC	100,000.00	26.030	4,000.00	2,607,030.00
PUR 44215	1/22/09 1/27/09	93142210 422240	WALGREEN CO. OPPENHEIMER & CO., INC	50,000.00	26.531	2,000.00	1,328,525.00
PUR 41913	1/26/09 1/29/09	98302410 422249	WYETH STIFEL NICOLAUS	100,000.00	44.434	4,000.00	4,447,410.00
PUR 41913	1/27/09 1/30/09	98302410 422253	WYETH JP MORGAN	300,000.00	44.174	12,000.00	13,264,230.00
PUR 39997	12/31/08 1/06/09	98433210 422182	YAHOO! INC. KEYBANC CAPITAL MKTS INC	30,000.00	12.233	450.00	367,443.00

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PUR 39997	1/08/09 1/13/09	98433210 422203	YAHOO! INC. JANNEY MONTGOMERY SCOTT		200,000.00	12.496	6,000.00	2,505,200.00	
PUR 43304	1/02/09 1/07/09	98970110 422186	ZIONS BANCORP JANNEY MONTGOMERY SCOTT		30,000.00	24.926	900.00	748,689.00	
PUR 43304	1/08/09 1/13/09	98970110 422203	ZIONS BANCORP JANNEY MONTGOMERY SCOTT		40,000.00	22.669	1,200.00	907,948.00	
SUBTOTAL STOCK PURCHASES:					10,478,245.00		378,633.63	216,942,874.89	
TOTAL FUND PURCHASES:					10,478,245.00		378,633.63	216,942,874.89	

SALES OF STOCK AND OTHER EQUITIES

SALE 40919	12/31/08 1/06/09	00088630 422183	ADC TELECOMMUNICATIONS INC. KEYBANC CAPITAL MKTS INC		50,000.00	5.269	1.48 750.00	262,683.52	-437,983.22
SALE 40919	1/12/09 1/15/09	00088630 422212	ADC TELECOMMUNICATIONS INC. JANNEY MONTGOMERY SCOTT		50,000.00	5.321	1.49 1,500.00	264,528.51	-436,138.24
SALE 40683	12/31/08 1/06/09	00206R10 422183	AT&T INC. GRISWOLD COMPANY		100,000.00	28.478	15.95 1,000.00	2,846,744.05	-465,962.95
SALE 40683	1/15/09 1/21/09	00206R10 422224	AT&T INC. OPPENHEIMER & CO., INC		100,000.00	24.517	13.73 4,000.00	2,447,676.27	-865,030.73
SALE 43173	1/27/09 1/30/09	00507V10 422254	ACTIVISION BLIZZARD INC GOLDMAN SACHS & COMPANY		100,000.00	9.367	5.25 3,000.00	933,734.75	-190,092.89
SALE 39881	1/06/09 1/09/09	03783310 422196	APPLE INC. JANNEY MONTGOMERY SCOTT		10,000.00	96.130	5.39 300.00	960,995.61	141,422.22
SALE 39881	1/14/09 1/20/09	03783310 422220	APPLE INC. JANNEY MONTGOMERY SCOTT		10,000.00	85.775	4.81 300.00	857,442.19	37,868.80

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SALE	1/22/09	03783310	APPLE INC.				4.88			
39881	1/27/09	422241	STIFEL NICOLAUS	10,000.00	87.021	300.00		869,900.12	51,195.86	
SALE	1/13/09	04269Q10	ARRIS GROUP INC.				2.12			
39889	1/16/09	422216	JANNEY MONTGOMERY SCOTT	50,000.00	7.545	1,500.00		375,722.88	-24,275.62	
SALE	1/08/09	05714910	BAKER (MICHAEL) CORP				2.28			
39896	1/13/09	422204	OPPENHEIMER & CO., INC	10,000.00	40.712	400.00		406,715.72	138,938.30	
SALE	1/12/09	06050510	BANK OF AMERICA CORP.				20.00			
44234	1/15/09	422212	GORDON HASKETT & COMPANY (I	300,000.00	11.902	15,000.00		3,555,430.00	-4,284,644.58	
SALE	1/13/09	06050510	BANK OF AMERICA CORP.				13.19			
44234	1/16/09	422216	BNY CONVERGEEEX EXEC SOLUTIO	215,700.00	10.916	10,785.00		2,343,783.01	-3,293,230.61	
SALE	1/23/09	08442310	WR BERKLEY CORP				2.95			
39895	1/28/09	422244	OPPENHEIMER & CO., INC	20,000.00	26.318	800.00		525,563.05	198,056.78	
SALE	1/26/09	08442310	WR BERKLEY CORP				2.99			
39895	1/29/09	422250	COWEN AND CO., LLC	20,000.00	26.660	800.00		532,405.01		
204,898.73										
SALE	1/27/09	08442310	WR BERKLEY CORP				5.97			
39895	1/30/09	422254	MORGAN STANLEY	40,000.00	26.625	1,600.00		1,063,394.03	408,381.48	
SALE	12/31/08	12673P10	CA INC.				5.15			
41263	1/06/09	422183	ICAP CORPORATES LLC	50,000.00	18.369	500.00		917,929.85	-212,172.71	
SALE	1/15/09	12673P10	CA INC.				4.96			
41263	1/21/09	422224	OPPENHEIMER & CO., INC	50,000.00	17.714	2,000.00		883,700.04	-246,402.52	
SALE	1/16/09	12673P10	CA INC.				4.96			
41263	1/22/09	422229	OPPENHEIMER & CO., INC	50,000.00	17.704	2,000.00		883,195.04	-246,907.52	
SALE	1/20/09	12673P10	CA INC.				4.87			
41263	1/23/09	422233	OPPENHEIMER & CO., INC	50,000.00	17.380	2,000.00		866,970.13	-263,132.43	
SALE	1/26/09	12686C10	CABLEVISION SYSTEMS-NY GRP-				2.79			
39907	1/29/09	422250	OPPENHEIMER & CO., INC	30,000.00	16.581	1,200.00		496,239.21	-370,358.27	

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SALE	1/09/09	17275R10	CISCO SYSTEMS, INC.				9.43		
39905	1/14/09	422208	JANNEY MONTGOMERY SCOTT		100,000.00	16.823	3,000.00	1,679,280.57	483,841.46
SALE	1/08/09	17296710	CITIGROUP INC.				10.04		
39901	1/13/09	422204	CAPIS/SOFT		250,000.00	7.167	12,500.00	1,779,239.96	-2,367,100.43
SALE	1/09/09	17296710	CITIGROUP INC.				9.70		
39901	1/14/09	422208	CAPIS/SOFT		250,000.00	6.923	12,500.00	1,718,340.30	-2,428,000.10
SALE	1/14/09	19121610	COCA-COLA CO. (THE)				23.77		
39941	1/20/09	422220	STANFORD GROUP		100,000.00	42.431	5,000.00	4,238,076.23	-125,809.41
SALE	1/22/09	19259P30	COINSTAR INC.				1.22		
42814	1/27/09	422241	STIFEL NICOLAUS		10,000.00	21.705	300.00	216,746.78	-85,201.99
SALE	1/23/09	19259P30	COINSTAR INC.				2.53		
42814	1/28/09	422244	JANNEY MONTGOMERY SCOTT		20,000.00	22.543	600.00	450,259.47	-153,638.07
SALE	1/26/09	19259P30	COINSTAR INC.				2.60		
42814	1/29/09	422250	JANNEY MONTGOMERY SCOTT		20,000.00	23.132	600.00	462,027.40	-141,870.14
SALE	1/27/09	19259P30	COINSTAR INC.				1.29		
42814	1/30/09	422254	GOLDMAN SACHS & COMPANY		10,000.00	22.928	300.00	228,977.71	-72,971.06
SALE	1/14/09	20337210	COMMSCOPE INC.				3.91		
39906	1/20/09	422220	OPPENHEIMER & CO., INC		50,000.00	13.935	2,000.00	694,721.09	-1,215,766.55
SALE	12/31/08	24419910	DEERE & CO.				2.12		
39908	1/06/09	422183	HILL, THOMPSON, MAGID & CO.		10,000.00	37.688	200.00	376,681.88	-34,345.28
SALE	1/07/09	27864210	EBAY INC				8.16		
42970	1/12/09	422200	INSTINET/SOFT-FACTSET		100,000.00	14.559	5,000.00	1,450,891.84	-613,769.20
SALE	1/14/09	27864210	EBAY INC				14.77		
42970	1/20/09	422220	STIFEL NICOLAUS		200,000.00	13.182	8,000.00	2,628,285.23	-1,501,036.85
SALE	1/15/09	27864210	EBAY INC				7.36		
42970	1/21/09	422224	JANNEY MONTGOMERY SCOTT		100,000.00	13.134	3,000.00	1,310,382.64	-754,278.40

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SALE 42970	1/16/09 1/22/09	27864210 422229	EBAY INC JANNEY MONTGOMERY SCOTT		100,000.00	13.033	7.30 3,000.00	1,300,332.70	-764,328.34
SALE 42356	12/30/08 1/05/09	28551210 422179	ELECTRONIC ARTS INC. KEYBANC CAPITAL MKTS INC		100,000.00	15.378	8.62 1,500.00	1,536,301.38	-1,578,071.61
SALE 42356	12/31/08 1/06/09	28551210 422183	ELECTRONIC ARTS INC. SUSQUEHANNA/OTC		100,000.00	15.888	8.90 1,500.00	1,587,281.10	-1,527,091.88
SALE 42356	1/02/09 1/07/09	28551210 422187	ELECTRONIC ARTS INC. JANNEY MONTGOMERY SCOTT		100,000.00	16.835	9.43 3,000.00	1,680,470.57	-1,433,902.42
SALE 42356	1/07/09 1/12/09	28551210 422200	ELECTRONIC ARTS INC. INSTINET/SOFT-FACTSET		153,400.00	17.984	15.45 7,670.00	2,751,121.51	-2,026,326.65
SALE 42356	1/07/09 1/12/09	28551210 422200	ELECTRONIC ARTS INC. JANNEY MONTGOMERY SCOTT		46,600.00	17.850	4.66 1,398.00	830,384.04	-620,913.77
SALE 40547	12/31/08 1/06/09	29266R10 422183	ENERGIZER HOLDINGS INC. BMO CAPITAL MARKETS/EXECUTI		10,000.00	54.066	3.03 200.00	540,453.97	-295,033.29
SALE 40547	1/15/09 1/21/09	29266R10 422224	ENERGIZER HOLDINGS INC. OPPENHEIMER & CO., INC		10,000.00	45.317	2.54 400.00	452,762.46	-382,724.80
SALE 39995	12/31/08 1/06/09	30231G10 422183	EXXON MOBIL CORP. HILL, THOMPSON, MAGID & CO.		40,000.00	79.242	17.76 800.00	3,168,846.24	2,058,200.20
SALE 39995	1/05/09 1/08/09	30231G10 422192	EXXON MOBIL CORP. CAPIS/SOFT		80,000.00	81.780	36.64 4,000.00	6,538,323.36	4,317,031.29
SALE 39995	1/06/09 1/09/09	30231G10 422196	EXXON MOBIL CORP. CAPIS/SOFT		40,000.00	82.187	18.41 2,000.00	3,285,441.59	2,174,795.55
SALE 39921	1/07/09 1/12/09	31428X10 422200	FEDEX CORP. OPPENHEIMER & CO., INC		10,000.00	63.714	3.57 400.00	636,737.43	-285,580.17
SALE 40312	1/12/09 1/15/09	33643310 422212	FIRST SOLAR INC. JANNEY MONTGOMERY SCOTT		10,000.00	151.50	8.49 300.00	1,514,712.51	-582,641.32

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SALE 43262	12/31/08 1/06/09	35461310 422183	FRANKLIN RESOURCES INC BMO CAPITAL MARKETS/EXECUTI		30,000.00	63.589	10.69 600.00	1,907,047.31	-72,352.69
SALE 43856	1/07/09 1/12/09	36871040 422200	GENENTECH INC OPPENHEIMER & CO., INC		10,000.00	84.150	4.72 400.00	841,098.28	102,051.10
SALE 43856	1/14/09 1/20/09	36871040 422220	GENENTECH INC OPPENHEIMER & CO., INC		40,000.00	85.909	19.25 1,600.00	3,434,724.75	478,536.02
SALE 39926	1/23/09 1/28/09	38259P50 422244	GOOGLE INC. JANNEY MONTGOMERY SCOTT		1,000.00	326.86	1.84 30.00	326,835.76	-110,469.70
SALE 39930	1/14/09 1/20/09	42786610 422220	HERSHEY FOODS CORP. OPPENHEIMER & CO., INC		50,000.00	34.031	9.53 2,000.00	1,699,535.47	-58,468.35
SALE 39931	1/07/09 1/12/09	42823610 422200	HEWLETT-PACKARD CO. CAPIS/SOFT		100,000.00	38.193	21.39 5,000.00	3,814,258.61	454,095.07
SALE 39931	1/08/09 1/13/09	42823610 422204	HEWLETT-PACKARD CO. CAPIS/SOFT		50,000.00	37.301	10.45 2,500.00	1,862,534.55	182,452.78
SALE 39931	1/14/09 1/20/09	42823610 422220	HEWLETT-PACKARD CO. ISI - HYMAN		190,000.00	35.359	37.63 9,500.00	6,708,653.37	324,342.64
SALE 41202 1,418,197.79	1/14/09 1/20/09	42829110 422220	HEXCEL CORP. COWEN AND CO., LLC		100,000.00	6.678	3.74 4,000.00	663,776.26	-
SALE 39928	1/14/09 1/20/09	43575830 422220	HOLLY CORP. OPPENHEIMER & CO., INC		50,000.00	19.540	5.48 2,000.00	974,969.52	-969,180.89
SALE 39928	1/16/09 1/22/09	43575830 422229	HOLLY CORP. OPPENHEIMER & CO., INC		50,000.00	22.346	6.26 2,000.00	1,115,293.74	-828,856.67
SALE 39928	1/20/09 1/23/09	43575830 422233	HOLLY CORP. OPPENHEIMER & CO., INC		20,000.00	22.607	2.54 800.00	451,339.46	-326,320.70
SALE 39934	1/14/09 1/20/09	45091110 422220	ITT CORP. OPPENHEIMER & CO., INC		50,000.00	45.540	12.76 2,000.00	2,275,002.24	94,122.00

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SALE 39932	1/22/09 1/27/09	45920010 422241	INTL BUSINESS MACHINES CORP OPPENHEIMER & CO., INC		10,000.00	89.777	5.03 400.00	897,367.97	143,133.77
SALE 39938	1/23/09 1/28/09	46603210 422244	J&J SNACK FOODS CORP. JANNEY MONTGOMERY SCOTT		9,000.00	34.512	1.74 270.00	310,338.96	42,697.13
SALE 39938	1/26/09 1/29/09	46603210 422250	J&J SNACK FOODS CORP. ITT (CHANNEL)		5,000.00	35.157	.99 75.00	175,707.01	27,017.11
SALE 39938	1/26/09 1/29/09	46603210 422250	J&J SNACK FOODS CORP. JANNEY MONTGOMERY SCOTT		46,000.00	35.046	9.03 1,380.00	1,610,736.17	242,789.06
SALE 39938	1/27/09 1/30/09	46603210 422254	J&J SNACK FOODS CORP. GOLDMAN SACHS & COMPANY		15,000.00	34.885	2.94 450.00	522,819.06	76,749.35
SALE 39938	1/27/09 1/30/09	46603210 422254	J&J SNACK FOODS CORP. ITT (CHANNEL)		5,000.00	35.182	.99 75.00	175,834.51	27,144.61
SALE 39940	1/13/09 1/16/09	46625H10 422216	J.P. MORGAN CHASE & CO. BNY CONVERGEEEX EXEC SOLUTIO		100,000.00	25.162	14.10 5,000.00	2,511,135.90	-695,838.53
SALE 39940	1/14/09 1/20/09	46625H10 422220	J.P. MORGAN CHASE & CO. STIFEL NICOLAUS		100,000.00	25.436	14.25 4,000.00	2,539,575.75	-667,398.67
SALE 39940	1/15/09 1/21/09	46625H10 422224	J.P. MORGAN CHASE & CO. STIFEL NICOLAUS		100,000.00	26.026	14.58 4,000.00	2,598,585.42	-608,389.01
SALE 39944	1/14/09 1/20/09	50540R40 422220	LABORATORY CORP OF AMERICA OPPENHEIMER & CO., INC		20,000.00	60.029	6.73 800.00	1,199,771.27	68,484.86
SALE 43917	12/29/08 1/02/09	51783410 422175	LAS VEGAS SANDS CORP RAYMOND JAMES/EXECUTION		50,000.00	5.822	1.64 1,000.00	290,088.36	68,608.65
SALE 43917	12/30/08 1/05/09	51783410 422179	LAS VEGAS SANDS CORP PRINCETON SECURITIES GROUP		50,000.00	5.784	1.62 500.00	288,673.38	67,193.67
SALE 43917	12/31/08 1/06/09	51783410 422183	LAS VEGAS SANDS CORP ICAP CORPORATES LLC		100,000.00	5.899	3.31 1,000.00	588,886.69	145,927.26

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SALE 43917	1/02/09 1/07/09	51783410 422187	LAS VEGAS SANDS CORP CAPIS/SOFT		100,000.00	6.527	3.66 5,000.00	647,736.34	204,776.91
SALE 43917	1/08/09 1/13/09	51783410 422204	LAS VEGAS SANDS CORP ABEL NOSER CORP.		100,000.00	7.016	3.93 5,000.00	696,606.07	253,646.64
SALE 43917	1/09/09 1/14/09	51783410 422208	LAS VEGAS SANDS CORP CAPIS/SOFT		100,000.00	7.155	4.01 5,000.00	710,515.99	267,556.56
SALE 43917	1/12/09 1/15/09	51783410 422212	LAS VEGAS SANDS CORP CAPIS/SOFT		100,000.00	6.304	3.54 5,000.00	625,426.46	182,467.03
SALE 39948	1/15/09 1/21/09	53418710 422224	LINCOLN NATIONAL CORP. OPPENHEIMER & CO., INC		20,000.00	16.453	1.85 800.00	328,250.15	-358,470.78
SALE 39948	1/16/09 1/22/09	53418710 422229	LINCOLN NATIONAL CORP. OPPENHEIMER & CO., INC		20,000.00	17.833	2.00 800.00	355,862.00	-330,858.93
SALE 39947	1/14/09 1/20/09	53983010 422220	LOCKHEED MARTIN CORP. OPPENHEIMER & CO., INC		40,000.00	79.541	17.82 1,600.00	3,180,002.18	1,268,549.63
SALE 41252	1/14/09 1/20/09	55608B10 422220	MACQUARIE INFRASTRUCTURE CO OPPENHEIMER & CO., INC		50,000.00	4.419	1.24 1,500.00	219,448.76	-974,108.12
SALE	1/14/09	56584910	MARATHON OIL CORP.				30.65		

41653	1/20/09	422220	STANFORD GROUP		200,000.00	27.358	10,000.00	5,461,509.35	-4,534,110.65
SALE	1/14/09	57308310	MARTHA STEWART LIVING CL A				.56		
40376	1/20/09	422220	OPPENHEIMER & CO., INC		30,000.00	3.316	900.00	98,576.44	-118,385.35
SALE	1/23/09	57308310	MARTHA STEWART LIVING CL A				.49		
40376	1/28/09	422244	OPPENHEIMER & CO., INC		40,000.00	2.154	1,200.00	84,967.51	-204,314.87
SALE	1/26/09	57308310	MARTHA STEWART LIVING CL A				.37		
40376	1/29/09	422250	COWEN AND CO., LLC		30,000.00	2.155	1,200.00	63,443.63	-
153,518.16									
SALE	1/07/09	57636Q10	MASTERCARD INC.				8.88		
41935	1/12/09	422200	OPPENHEIMER & CO., INC		10,000.00	158.50	400.00	1,584,681.12	-701,086.17

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SALE	1/02/09	57708110	MATTEL INC.				4.57		
41015	1/07/09	422187	CAPIS/SOFT		50,000.00	16.292	2,500.00	812,070.43	-45,339.39
SALE	1/02/09	57772K10	MAXIM INTEGRATED PRODUCTS				6.57		
42116	1/07/09	422187	JANNEY MONTGOMERY SCOTT		100,000.00	11.730	3,000.00	1,169,953.43	-877,063.23
SALE	1/14/09	58505510	MEDTRONIC INC				18.01		
43733	1/20/09	422220	ISI - HYMAN		100,000.00	32.155	5,000.00	3,210,481.99	-57,665.51
SALE	1/14/09	59501710	MICROCHIP TECHNOLOGY INC.				9.56		
39950	1/20/09	422220	STIFEL NICOLAUS		100,000.00	17.068	4,000.00	1,702,800.44	-1,176,424.97
SALE	1/09/09	61166W10	MONSANTO CO.				9.26		
39952	1/14/09	422208	OPPENHEIMER & CO., INC		20,000.00	82.600	800.00	1,651,198.74	358,962.94
SALE	1/09/09	61744644	MORGAN STANLEY				10.81		
43626	1/14/09	422208	COWEN AND CO., LLC		100,000.00	19.298	4,000.00	1,925,789.19	104,649.19
SALE	1/12/09	61744644	MORGAN STANLEY				11.29		
43626	1/15/09	422212	CAPIS/SOFT		100,000.00	20.158	5,000.00	2,010,738.71	189,598.71
SALE	1/13/09	61744644	MORGAN STANLEY				10.29		
43626	1/16/09	422216	BNY CONVERGEX EXEC SOLUTIO		100,000.00	18.364	5,000.00	1,831,419.71	10,279.71
SALE	1/14/09	61744644	MORGAN STANLEY				9.77		
43626	1/20/09	422220	STANFORD GROUP		100,000.00	17.437	5,000.00	1,738,650.23	-82,489.77
SALE	12/29/08	61945A10	MOSIAC CO/THE				1.89		
43263	1/02/09	422175	STURDIVANT/EXECUTION		10,000.00	33.744	200.00	337,235.11	-27,715.61
SALE	12/31/08	61945A10	MOSIAC CO/THE				1.97		
43263	1/06/09	422183	BMO CAPITAL MARKETS/EXECUTI		10,000.00	35.001	200.00	349,811.03	-15,139.69
SALE	1/02/09	61945A10	MOSIAC CO/THE				2.01		
43263	1/07/09	422187	OPPENHEIMER & CO., INC		10,000.00	35.886	400.00	358,452.99	-6,497.73
SALE	1/06/09	61945A10	MOSIAC CO/THE				2.06		
43263	1/09/09	422196	OPPENHEIMER & CO., INC		10,000.00	36.659	300.00	366,286.94	1,336.22

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SALE	1/07/09	61945A10	MOSIAC CO/THE				2.18		
43263	1/12/09	422200	OPPENHEIMER & CO., INC		10,000.00	38.918	400.00	388,773.82	23,823.10
SALE	1/09/09	61945A10	MOSIAC CO/THE				4.36		
43263	1/14/09	422208	OPPENHEIMER & CO., INC		20,000.00	38.886	800.00	776,917.64	47,016.20
SALE	1/15/09	61945A10	MOSIAC CO/THE				3.61		
43263	1/21/09	422224	OPPENHEIMER & CO., INC		20,000.00	32.146	800.00	642,120.39	-87,781.05
SALE	1/14/09	66680710	NORTHROP GRUMMAN CORP.				13.09		
40323	1/20/09	422220	OPPENHEIMER & CO., INC		50,000.00	46.730	2,000.00	2,334,501.91	-1,481,442.24
SALE	1/09/09	67066G10	NVIDIA CORP				4.50		
43536	1/14/09	422208	JANNEY MONTGOMERY SCOTT		100,000.00	8.022	3,000.00	799,235.50	54,954.67
SALE	1/12/09	67066G10	NVIDIA CORP				4.29		
43536	1/15/09	422212	JANNEY MONTGOMERY SCOTT		100,000.00	7.645	3,000.00	761,465.71	17,184.88

SALE 43536	1/13/09 1/16/09	67066G10 422216	NVIDIA CORP GORDON HASKETT & COMPANY (I				4.13		
				100,000.00	7.370	5,000.00		732,005.87	-12,274.96
SALE 43536	1/14/09 1/20/09	67066G10 422220	NVIDIA CORP STIFEL NICOLAUS				4.12		
				100,000.00	7.347	4,000.00		730,665.88	-13,614.96
SALE 43536	1/22/09 1/27/09	67066G10 422241	NVIDIA CORP STIFEL NICOLAUS				4.11		
				100,000.00	7.331	3,000.00		730,115.89	-14,164.95
SALE 43884 72,375.27	1/14/09 1/20/09	67073Y10 422220	NV ENERGY INC ISI - HYMAN				5.54		
				100,000.00	9.881	5,000.00		983,094.46	
SALE 41267	1/14/09 1/20/09	68823920 422220	OSHKOSH CORP. ISI - HYMAN				18.76		
				300,000.00	11.162	15,000.00		3,333,491.24	-4,666,329.27
SALE 44244	1/14/09 1/20/09	69347510 422220	PNC FINANCIAL SERVICES GROU COWEN AND CO., LLC				62.02		
				254,800.00	43.461	10,192.00		11,063,685.22	-3,079,132.96
SALE 44412	1/22/09 1/27/09	69347510 422241	PNC FINANCIAL GROUP OPPENHEIMER & CO., INC				8.04		
				50,000.00	28.692	2,000.00		1,432,581.96	319,361.96

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SALE 44412	1/23/09 1/28/09	69347510 422244	PNC FINANCIAL GROUP COWEN AND CO., LLC		50,000.00	29.317	8.21 2,000.00	1,463,821.79	350,601.79
SALE 44412	1/26/09 1/29/09	69347510 422250	PNC FINANCIAL GROUP COWEN AND CO., LLC		50,000.00	31.431	8.81 2,000.00	1,569,561.19	456,341.19
SALE 44412	1/27/09 1/30/09	69347510 422254	PNC FINANCIAL GROUP MORGAN STANLEY		50,000.00	31.039	8.70 2,000.00	1,549,931.30	436,711.30
SALE 41639	1/14/09 1/20/09	70959W10 422220	PENSKE AUTO GROUP INC. OPPENHEIMER & CO., INC		30,000.00	7.331	1.24 1,200.00	218,725.76	-198,260.90
SALE 39963	1/23/09 1/28/09	71708110 422244	PFIZER INC. COWEN AND CO., LLC		500,000.00	17.081	47.83 20,000.00	8,520,352.17	-993,282.52
SALE 39963	1/26/09 1/29/09	71708110 422250	PFIZER INC. COWEN AND CO., LLC		1,000,000.00	15.879	88.93 40,000.00	15,838,711.07	-3,188,558.30
SALE 39963	1/27/09 1/30/09	71708110 422254	PFIZER INC. COWEN AND CO., LLC		300,000.00	15.830	26.60 12,000.00	4,736,883.40	-971,297.41
SALE 39964	1/14/09 1/20/09	74271810 422220	PROCTER & GAMBLE CO. OPPENHEIMER & CO., INC		27,683.00	57.807	8.97 1,107.32	1,599,141.05	961,574.85
SALE 43588	12/30/08 1/05/09	74432010 422179	PRUDENTIAL FINANCIAL INC MERIDIAN EQUITY PARTNERS		30,000.00	27.740	4.67 300.00	831,898.33	167,786.33
SALE 43588	1/15/09 1/21/09	74432010 422224	PRUDENTIAL FINANCIAL INC OPPENHEIMER & CO., INC		20,000.00	24.397	2.74 800.00	487,137.26	44,395.93
SALE 43588	1/16/09 1/22/09	74432010 422229	PRUDENTIAL FINANCIAL INC OPPENHEIMER & CO., INC		20,000.00	26.445	2.97 800.00	528,095.03	85,353.70
SALE 43588	1/20/09 1/23/09	74432010 422233	PRUDENTIAL FINANCIAL INC OPPENHEIMER & CO., INC		10,000.00	24.727	1.39 400.00	246,871.61	25,500.94
SALE 43588	1/21/09 1/26/09	74432010 422237	PRUDENTIAL FINANCIAL INC OPPENHEIMER & CO., INC		10,000.00	24.244	1.36 400.00	242,038.64	20,667.97

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SALE 43588	1/27/09 1/30/09	74432010 422254	PRUDENTIAL FINANCIAL INC MORGAN STANLEY		20,000.00	25.718	2.89 800.00	513,547.11	70,805.78
SALE 41584 587,634.05	1/22/09 1/27/09	75876610 422241	REGAL ENTERTAINMENT GROUP-A COWEN AND CO., LLC		100,000.00	9.335	5.23 4,000.00	929,514.77	-
SALE 41584	1/26/09 1/29/09	75876610 422250	REGAL ENTERTAINMENT GROUP-A COWEN AND CO., LLC		50,000.00	9.520	2.67 2,000.00	473,992.33	-

284,582.08									
SALE	1/27/09	77537110	ROHM & HAAS CO				59.18		
44057	1/30/09	422254	MORGAN STANLEY	180,000.00	58.706	7,200.00		10,559,874.82	-1,550,818.59
SALE	12/29/08	78442P10	SLM CORP.				4.62		
41047	1/02/09	422175	GRISWOLD COMPANY	100,000.00	8.249	1,000.00		823,885.38	-997,650.78
SALE	12/30/08	78442P10	SLM CORP.				4.63		
41047	1/05/09	422179	GRISWOLD COMPANY	100,000.00	8.263	1,000.00		825,275.37	-996,260.79
SALE	1/02/09	78442P10	SLM CORP.				4.95		
41047	1/07/09	422187	CAPIS/SOFT	100,000.00	8.836	5,000.00		878,575.05	-
942,961.11									
SALE	1/07/09	78442P10	SLM CORP.				5.84		
41047	1/12/09	422200	CAPIS/SOFT	100,000.00	10.427	5,000.00		1,037,654.16	-783,882.00
SALE	1/23/09	87157D10	SYNAPTICS INCORPORATED				2.54		
40599	1/28/09	422244	JANNEY MONTGOMERY SCOTT	20,000.00	22.627	600.00		451,937.46	-1,915.77
SALE	1/26/09	87157D10	SYNAPTICS INCORPORATED				1.34		
40599	1/29/09	422250	JANNEY MONTGOMERY SCOTT	10,000.00	23.870	300.00		238,394.66	11,468.05
SALE	12/29/08	87160710	SYNOPSIS INC				4.93		
42954	1/02/09	422175	SUSQUEHANNA/OTC	50,000.00	17.599	750.00		879,205.07	-130,129.02
SALE	1/15/09	87160710	SYNOPSIS INC				10.31		
42954	1/21/09	422224	JANNEY MONTGOMERY SCOTT	100,000.00	18.403	3,000.00		1,837,259.69	-181,408.49
SALE	1/21/09	87160710	SYNOPSIS INC				5.19		
42954	1/26/09	422237	JANNEY MONTGOMERY SCOTT	50,000.00	18.521	1,500.00		924,549.81	-84,784.28

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SALE	12/31/08	87405410	TAKE-TWO INTERACTIVE SOFTWA				2.03		
42699	1/06/09	422183	LABRANCHE/OTC		50,000.00	7.216	750.00	360,052.97	-684,058.39
SALE	12/29/08	88654710	TIFFANY & CO.				2.42		
39982	1/02/09	422175	WILLIAMS CAPITAL GROUP		20,000.00	21.583	400.00	431,247.58	-188,670.57
SALE	12/30/08	88654710	TIFFANY & CO.				2.45		
39982	1/05/09	422179	MERIDIAN EQUITY PARTNERS		20,000.00	21.798	200.00	435,761.55	-184,156.60
SALE	12/31/08	88654710	TIFFANY & CO.				2.66		
39982	1/06/09	422183	BMO CAPITAL MARKETS/EXECUTI		20,000.00	23.718	400.00	473,955.34	-145,962.82
SALE	12/31/08	88654710	TIFFANY & CO.				2.64		
39982	1/06/09	422183	BMO CAPITAL MARKETS/EXECUTI		20,000.00	23.530	400.00	470,205.36	-149,712.79
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					40,000.00	23.624	5.30	944,160.70	-
295,675.61							800.00		

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SALE 41951 234,054.29	1/08/09 1/13/09	90341W10 422204	US AIRWAYS GROUP INC CAPIS/SOFT		100,000.00	8.940	5,000.00	5.01	889,004.99	
SALE 41951	1/16/09 1/22/09	90341W10 422229	US AIRWAYS GROUP INC STIFEL NICOLAUS		200,000.00	8.250	8,000.00	9.24	1,641,890.76	331,989.37
SALE 41951 42,875.37	1/21/09 1/26/09	90341W10 422237	US AIRWAYS GROUP INC COWEN AND CO., LLC		100,000.00	7.018	4,000.00	3.94	697,826.06	
SALE 41951 91,775.09	1/22/09 1/27/09	90341W10 422241	US AIRWAYS GROUP INC COWEN AND CO., LLC		100,000.00	7.507	4,000.00	4.21	746,725.79	
SALE 39986	1/13/09 1/16/09	90984P10 422216	UNITED COMMUNITY BANKS, INC JANNEY MONTGOMERY SCOTT		10,000.00	10.660	300.00	.60	106,295.40	-51,528.54
SALE 39986	1/15/09 1/21/09	90984P10 422224	UNITED COMMUNITY BANKS, INC JANNEY MONTGOMERY SCOTT		10,000.00	9.978	300.00	.56	99,483.44	-58,340.50
SALE 43553	12/30/08 1/05/09	91704710 422179	URBAN OUTFITTERS INC MAGNA SECURITIES (OTC)		50,000.00	14.263	750.00	4.00	712,376.00	-272,582.00
SALE 43553	12/31/08 1/06/09	91704710 422183	URBAN OUTFITTERS INC MERRIMAN/OTC		20,000.00	14.963	300.00	1.68	298,956.32	-95,026.88
SALE 43553	1/07/09 1/12/09	91704710 422200	URBAN OUTFITTERS INC JANNEY MONTGOMERY SCOTT		20,000.00	14.279	600.00	1.60	284,976.40	-109,006.80
SALE 43553	1/08/09 1/13/09	91704710 422204	URBAN OUTFITTERS INC JANNEY MONTGOMERY SCOTT		20,000.00	15.213	600.00	1.71	303,652.29	-90,330.91
SALE 43553	1/12/09 1/15/09	91704710 422212	URBAN OUTFITTERS INC JANNEY MONTGOMERY SCOTT		20,000.00	14.656	600.00	1.65	292,510.35	-101,472.85
SALE 40940	1/02/09 1/07/09	92553P20 422187	VIACOM INC. CL B CAPIS/SOFT		100,000.00	19.492	5,000.00	10.92	1,944,219.08	-1,720,038.80
SALE 40940	1/07/09 1/12/09	92553P20 422200	VIACOM INC. CL B GORDON HASKETT & COMPANY (I		100,000.00	19.812	5,000.00	11.10	1,976,218.90	-1,688,038.99

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SALE 43757	12/31/08 1/06/09	92929710 422183	WMS INDUSTRIES INC WILLIAMS CAPITAL GROUP		10,000.00	26.178	200.00	1.47	261,576.53	51,440.26
SALE 43757	1/02/09 1/07/09	92929710 422187	WMS INDUSTRIES INC OPPENHEIMER & CO., INC		40,000.00	27.024	1,600.00	6.06	1,079,345.94	238,800.85
SALE 43757	1/07/09 1/12/09	92929710 422200	WMS INDUSTRIES INC OPPENHEIMER & CO., INC		20,000.00	27.416	800.00	3.08	547,524.92	127,252.37
SALE 43757	1/16/09 1/22/09	92929710 422229	WMS INDUSTRIES INC OPPENHEIMER & CO., INC		20,000.00	24.351	800.00	2.73	486,219.27	65,946.73
SALE 43757	1/23/09 1/28/09	92929710 422244	WMS INDUSTRIES INC OPPENHEIMER & CO., INC		20,000.00	22.989	800.00	2.58	458,969.42	38,696.87
SALE 43669	1/26/09 1/29/09	93439040 422250	WARNACO GROUP INC COWEN AND CO., LLC		50,000.00	20.520	2,000.00	5.75	1,024,004.25	171,556.42
SALE 43669	1/27/09 1/30/09	93439040 422254	WARNACO GROUP INC MORGAN STANLEY		50,000.00	21.200	2,000.00	5.94	1,057,984.06	205,536.23
SALE 39994	12/30/08 1/05/09	96216610 422179	WEYERHAEUSER CO. ICAP CORPORATES LLC		100,000.00	30.472	1,000.00	17.07	3,046,152.93	-3,005,981.59
SALE 39994	12/31/08 1/06/09	96216610 422183	WEYERHAEUSER CO. GRISWOLD COMPANY		100,000.00	30.389	1,000.00	17.02	3,037,862.98	-3,014,271.53
SALE 39994	1/02/09 1/07/09	96216610 422187	WEYERHAEUSER CO. CAPIS/SOFT		50,000.00	30.578	2,500.00	8.57	1,526,366.43	-1,499,700.83
SALE 39994	1/07/09 1/12/09	96216610 422200	WEYERHAEUSER CO. BNY CONVERGEE EXEC SOLUTIO		50,000.00	31.699	2,500.00	8.88	1,582,446.12	-1,443,621.14
SALE 39994	1/08/09 1/13/09	96216610 422204	WEYERHAEUSER CO. ABEL NOSER CORP.		50,000.00	30.593	2,500.00	8.57	1,527,126.43	-1,498,940.83
SALE 39994	1/09/09 1/14/09	96216610 422208	WEYERHAEUSER CO. COWEN AND CO., LLC		100,000.00	31.169	4,000.00	17.46	3,112,892.54	-2,939,241.97

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SALE 39994	1/12/09 1/15/09	96216610 422212	WEYERHAEUSER CO. ABEL NOSER CORP.		119,200.00	29.878	19.95 5,960.00	3,555,501.49	-3,658,642.85
SALE 39994	1/12/09 1/15/09	96216610 422212	WEYERHAEUSER CO. OPPENHEIMER & CO., INC		10,800.00	30.646	1.86 432.00	330,540.78	-323,089.75
SALE 41161	1/21/09 1/26/09	98074510 422237	WOODWARD GOVERNOR CO. JANNEY MONTGOMERY SCOTT		20,000.00	24.197	2.72 600.00	483,333.28	-220,338.00
SALE 39981	12/31/08 1/06/09	G9144P10 422183	TYCO ELECTRONICS LTD. ICAP CORPORATES LLC		50,000.00	16.103	4.51 500.00	804,660.49	-756,131.78
SALE 39981	1/07/09 1/12/09	G9144P10 422200	TYCO ELECTRONICS LTD. BNY CONVERGEEEX EXEC SOLUTIO		50,000.00	17.550	4.92 2,500.00	874,990.08	-685,802.19
SALE 39981 708,927.06	1/08/09 1/13/09	G9144P10 422204	TYCO ELECTRONICS LTD. ABEL NOSER CORP.		50,000.00	17.087	4.79 2,500.00	851,865.21	-
SALE 39981	1/12/09 1/15/09	G9144P10 422212	TYCO ELECTRONICS LTD. GORDON HASKETT & COMPANY (I		50,000.00	16.909	4.74 2,500.00	842,925.26	-717,867.01
SALE 39981	1/15/09 1/21/09	G9144P10 422224	TYCO ELECTRONICS LTD. OPPENHEIMER & CO., INC		200,000.00	15.604	17.48 8,000.00	3,112,822.52	-3,130,346.54
SALE 39981	1/16/09 1/22/09	G9144P10 422229	TYCO ELECTRONICS LTD. OPPENHEIMER & CO., INC		100,000.00	15.708	8.80 4,000.00	1,566,791.20	-1,554,793.33
SUBTOTAL STOCK SALES:					13,329,183.00		1,509.89 523,810.32	268,931,743.33	-76,100,596.88
TOTAL FUND SALES:					13,329,183.00		1,509.89 523,810.32	268,931,743.33	-76,100,596.88

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STATE OF NEW JERSEY
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PURCHASE OF FIXED INCOME SECURITIES									
PUR 43906	1/13/09 1/16/09	090613AC 286898	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	150,000.00	10.170 99.000		148,500.00	
PUR 43098	1/12/09 1/15/09	12543DAF 286898	COMMUNITY HEALTH SYSTEMS LOGAN CIRCLE	8.8750 7/15/15	25,000.00	10.242 93.625		23,406.25	
PUR 44337	1/09/09 1/13/09	126304AW 286898	CSC HOLDINGS INC LOGAN CIRCLE	8.5000 4/15/14	315,000.00	10.513 92.000		289,800.00	
PUR 44337	1/09/09 1/13/09	126304AW 286898	CSC HOLDINGS INC LOGAN CIRCLE	8.5000 4/15/14	100,000.00	11.359 88.885		88,885.00	
PUR 44340	1/09/09 1/13/09	195325BL 286898	REPUBLIC OF COLOMBI LOGAN CIRCLE	7.3750 3/18/19	200,000.00	7.496 99.136		198,272.00	
PUR 44513	1/22/09 1/27/09	228227AZ 286898	CROWN CASTLE INT LOGAN CIRCLE	9.0000 1/15/15	160,000.00	11.246 90.416		144,665.60	
PUR 43431	1/14/09 1/20/09	27876GBF 286898	ECHOSTAR DBS CORP LOGAN CIRCLE	7.0000 10/01/13	25,000.00	9.912 89.250		22,312.50	
PUR 43480	1/09/09 1/13/09	319963AP 286898	FIRST DATA CORP LOGAN CIRCLE	9.8750 9/24/15	125,000.00	20.554 62.000		77,500.00	
PUR 43480	1/09/09 1/13/09	319963AP 286898	FIRST DATA CORP LOGAN CIRCLE	9.8750 9/24/15	105,000.00	20.506 62.125		65,231.25	
PUR 43480	1/21/09 1/26/09	319963AP 286898	FIRST DATA CORP LOGAN CIRCLE	9.8750 9/24/15	50,000.00	22.671 57.000		28,500.00	
PUR 42159	12/31/08 1/05/09	345397VA 286898	FORD MOTOR CREDIT CO LLC LOGAN CIRCLE	9.8750 8/10/11	40,000.00	33.786 60.625		24,250.00	
PUR 44433	1/15/09 1/21/09	35804GAF 286898	FRESENIUS US FINANCE II LOGAN CIRCLE	9.0000 7/15/15	215,000.00	10.498 93.076		200,113.40	

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PUR 42161	1/07/09 1/12/09	36318MAA 286898	GALAXY ENTERTAINMENT COMPAN LOGAN CIRCLE	9.8750 12/15/12	100,000.00	30.860 54.000		54,000.00	
PUR 44339	1/09/09 1/13/09	382550AY 286898	GOODYEAR TIRE LOGAN CIRCLE	8.6625 12/01/09	150,000.00	15.528 94.500		141,750.00	
PUR 44405	1/13/09 1/16/09	404119AG 286898	HCA INC LOGAN CIRCLE	6.2500 2/15/13	250,000.00	15.921 71.750		179,375.00	
PUR 44175	1/06/09 1/09/09	413627BC 286898	HARRAH'S OPERATING LOGAN CIRCLE	10.0000 12/15/18	141,000.00	27.961 40.500		57,105.00	
PUR 42087	1/07/09 1/12/09	44332LAC 286898	HUB INTERNATIONAL HOLDINGS LOGAN CIRCLE	10.2500 6/15/15	125,000.00	27.762 48.750		60,937.50	
PUR 43097	1/13/09 1/16/09	45823VAA 286898	INTELSAT SUBSIDIARY HOLDINGS LOGAN CIRCLE	9.2500 8/15/14	25,000.00	10.702 94.000		23,500.00	
PUR 43097	1/16/09 1/22/09	45823VAA 286898	INTELSAT SUBSIDIARY HOLDINGS LOGAN CIRCLE	9.2500 8/15/14	10,000.00	10.833 93.500		9,350.00	
PUR 44488	1/21/09 1/26/09	45974VA2 286898	INTL LEASE FINANCE CORP LOGAN CIRCLE	5.7500 6/15/11	10,000.00	15.874 80.500		8,050.00	
PUR 44488	1/21/09 1/26/09	45974VA2 286898	INTL LEASE FINANCE CORP LOGAN CIRCLE	5.7500 6/15/11	70,000.00	16.324 79.750		55,825.00	
PUR 44488	1/21/09 1/26/09	45974VA2 286898	INTL LEASE FINANCE CORP LOGAN CIRCLE	5.7500 6/15/11	20,000.00	16.023 80.250		16,050.00	
PUR 42337	1/06/09 1/09/09	466313AD 286898	JABIL CIRCUIT INC LOGAN CIRCLE	8.2500 3/15/18	50,000.00	14.444 69.000		34,500.00	
PUR 44359	1/09/09 1/14/09	574599BE 286898	MASCO CORP LOGAN CIRCLE	3.1188 3/12/10	110,000.00	14.303 88.250		97,075.00	
PUR 44311	1/07/09 1/12/09	59001AAK 286898	MERITAGE HOMES CORP LOGAN CIRCLE	6.2500 3/15/15	195,000.00	17.309 59.000		115,050.00	

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PUR 44293	1/06/09 1/09/09	591709AC 286898	METROPCS WIRELESS LOGAN CIRCLE	9.2500 11/01/14	130,000.00	10.232 95.750		124,475.00	
PUR 44426	1/14/09 1/20/09	591709AG 286898	METROPCS WIRELESS INC LOGAN CIRCLE	9.2500 11/01/14	85,000.00	11.799 89.500		76,075.00	
PUR 44294	1/06/09 1/09/09	594087AM 286898	MICHAELS STORES LOGAN CIRCLE	11.3750 11/01/16	110,000.00	34.859 38.000		41,800.00	
PUR 44295	1/06/09 1/09/09	63866EBE 286898	NATIONWIDE LIFE LOGAN CIRCLE	2.0963 12/14/10	135,000.00	11.580 84.000		113,400.00	
PUR 44296	1/06/09 1/09/09	640204AG 286898	NEIMAN MARCUS GROUP LOGAN CIRCLE	9.0000 10/15/15	155,000.00	24.966 49.000		75,950.00	
PUR 42094	1/07/09 1/12/09	65653RAD 286898	NORSKE SKOGIND LOGAN CIRCLE	8.6250 6/15/11	50,000.00	44.794 49.500		24,750.00	
PUR 44514	1/22/09 1/27/09	669936AA 286898	NOVA CHEMICALS CORP MTN BE LOGAN CIRCLE	7.4000 4/01/09	50,000.00	134.95 81.250		40,625.00	
PUR 44511	1/22/09 1/27/09	716495AE 286898	PETROHAWK ENERGY LOGAN CIRCLE	10.5000 8/01/14	105,000.00	12.750 91.279		95,842.95	
PUR 44358	1/09/09 1/14/09	718286BE 286898	REPUBLIC OF PHILIPPINES LOGAN CIRCLE	8.3750 6/17/19	125,000.00	8.497 99.158		123,947.50	
PUR 42454	1/09/09 1/13/09	779273AE 286898	ROUSE COMPANY LOGAN CIRCLE	8.0000 4/30/09	110,000.00	447.70 43.000		47,300.00	
PUR 44372	1/12/09 1/15/09	855030AJ 286898	STAPLES INC LOGAN CIRCLE	9.7500 1/15/14	105,000.00	9.750 100.00		105,000.00	
PUR 44297	1/06/09 1/09/09	857689AV 286898	STATION CASINOS INC LOGAN CIRCLE	6.0000 4/01/12	250,000.00	64.754 24.000		60,000.00	

PUR 1/09/09 857689AV STATION CASINOS INC 6.0000 67.135
 44297 1/14/09 286898 LOGAN CIRCLE 4/01/12 100,000.00 23.000 23,000.00

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PUR 44297	1/09/09 1/14/09	857689AV 286898	STATION CASINOS INC LOGAN CIRCLE	6.0000 4/01/12	150,000.00	64.997 24.000		36,000.00	
PUR 44298	1/06/09 1/09/09	867363AL 286898	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	50,000.00	16.933 74.000		37,000.00	
PUR 44298	1/09/09 1/13/09	867363AL 286898	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	85,000.00	17.060 73.625		62,581.25	
PUR 44298	1/09/09 1/13/09	867363AL 286898	SUNGARD DATA SYS IN LOGAN CIRCLE	10.2500 8/15/15	115,000.00	17.260 73.000		83,950.00	
PUR 44512	1/22/09 1/27/09	880451AX 286898	TENNESSEE GAS PL LOGAN CIRCLE	8.0000 2/01/16	50,000.00	9.000 94.881		47,440.50	
PUR 44404	1/13/09 1/16/09	88633PAA 286898	TICKET MASTER LOGAN CIRCLE	10.7500 8/01/16	280,000.00	20.439 63.500		177,800.00	
PUR 44299	1/06/09 1/09/09	902118BL 286898	TYCO INTL FINANC LOGAN CIRCLE	8.5000 1/15/19	30,000.00	8.500 99.997		29,999.10	
PUR 44341	1/09/09 1/13/09	90333HAD 286898	U S I HLDGS CORP LOGAN CIRCLE	8.7438 11/15/14	30,000.00	33.161 37.750		11,325.00	
PUR 44341	1/20/09 1/23/09	90333HAD 286898	U S I HLDGS CORP LOGAN CIRCLE	8.7438 11/15/14	33,000.00	35.069 35.500		11,715.00	
SUBTOTAL FIXED PURCHASES:					5,099,000.00			3,613,979.80	

PURCHASE OF MORTGAGE BACKED SECURITIES

PUR 44552	1/26/09 1/29/09	22822RAJ 286898	CROWN CASTLE TOWERS LLC LOGAN CIRCLE POOL NUMBER:	5.4696 11/15/36	100,000.00	8.562 80.750		80,750.00	
PUR 44376	1/09/09 1/13/09	37945SAG 286898	GLOBAL SIGNAL TRUST LOGAN CIRCLE POOL NUMBER:	6.4950 2/15/36	100,000.00	10.189 79.000		79,000.00	
SUBTOTAL MORTGAGE PURCHASES:					200,000.00			159,750.00	
TOTAL FUND PURCHASES:					5,299,000.00			3,773,729.80	

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SALE 43559	1/09/09 1/13/09	029912AM 286898	AMERICAN TOWER CORP LOGAN CIRCLE	7.5000 5/01/12	135,000.00	9.641 100.50		135,675.00	8,712.19
SALE 43906	1/13/09 1/16/09	090613AC 286898	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	150,000.00	10.581 99.975		149,962.50	4,994.78
SALE 43906	1/20/09 1/23/09	090613AC 286898	BIOMET INC LOGAN CIRCLE	10.0000 10/15/17	50,000.00	10.581 99.000		49,500.00	1,145.22
SALE 44337	1/09/09 1/13/09	126304AW 286898	CSC HOLDINGS INC LOGAN CIRCLE	8.5000 4/15/14	315,000.00	10.712 92.063		289,996.88	2,561.28
SALE 44340	1/09/09 1/13/09	195325BL 286898	REPUBLIC OF COLOMBI LOGAN CIRCLE	7.3750 3/18/19	100,000.00	7.496 99.375		99,375.00	239.00
SALE	1/16/09	195325BL	REPUBLIC OF COLOMBI	7.3750		7.496			

44340	1/22/09	286898	LOGAN CIRCLE	3/18/19	100,000.00	99.750		99,750.00	611.49
SALE	1/07/09	21036PAC	CONSTELLATION BRANDS	8.1250		8.143			
42083	1/12/09	286898	LOGAN CIRCLE	1/15/12	310,000.00	101.00		313,100.00	3,251.65
SALE	1/12/09	269246AS	E TRADE FINANCIAL CORP	12.5000		11.521			
42101	1/15/09	286898	LOGAN CIRCLE	11/30/17	250.00	52.172		130.43	-132.79
SALE	1/26/09	302941AG	FTI CONSULTING INC	7.7500		11.284			
44178	1/29/09	286898	LOGAN CIRCLE	10/01/16	75,000.00	93.250		69,937.50	8,325.34
SALE	1/09/09	319963AP	FIRST DATA CORP	9.8750		16.983			
43480	1/13/09	286898	LOGAN CIRCLE	9/24/15	105,000.00	62.625		65,756.25	-9,624.56
SALE	1/07/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		12.407			
42160	1/12/09	286898	LOGAN CIRCLE	12/15/14	100,000.00	52.500		52,500.00	-32,965.10
SALE	1/15/09	35804GAF	FRESENIUS US FINANCE II	9.0000		10.498			
44433	1/21/09	286898	LOGAN CIRCLE	7/15/15	215,000.00	96.750		208,012.50	7,899.10

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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	1/07/09	36318MAA	GALAXY ENTERTAINMENT COMPAN	9.8750		17.103			
42161	1/12/09	286898	LOGAN CIRCLE	12/15/12	100,000.00	57.000		57,000.00	-22,423.99
SALE	1/09/09	370425RD	GENERAL MTRS ACCEP C	5.8500		215.44			
44068	1/13/09	286898	LOGAN CIRCLE	1/14/09	20,000.00	100.00		20,000.00	119.21
SALE	1/20/09	373298BE	GEORGIA PACIFIC CORP	9.5000		8.622			
42237	1/23/09	286898	LOGAN CIRCLE	12/01/11	110,000.00	97.000		106,700.00	-5,675.68
SALE	1/13/09	404119AG	HCA INC	6.2500		15.921			
44405	1/16/09	286898	LOGAN CIRCLE	2/15/13	250,000.00	71.875		179,687.50	312.50
SALE	1/16/09	404119AU	HCA INC	9.1250		13.685			
43351	1/22/09	286898	LOGAN CIRCLE	11/15/14	25,000.00	94.500		23,625.00	3,105.34
SALE	1/06/09	413627AY	HARRAHS OPERATING COMPANY I	10.7500		20.385			
42896	1/09/09	286898	LOGAN CIRCLE	2/01/16	320,000.00	29.750		95,200.00	-111,871.15
SALE	1/07/09	44332LAC	HUB INTERNATIONAL HOLDINGS	10.2500		17.161			
42087	1/12/09	286898	LOGAN CIRCLE	6/15/15	125,000.00	49.000		61,250.00	-29,644.17
SALE	1/16/09	466313AD	JABIL CIRCUIT INC	8.2500		9.085			
42337	1/22/09	286898	LOGAN CIRCLE	3/15/18	50,000.00	80.375		40,187.50	-7,245.18
SALE	1/26/09	554273AC	MACDERMID INC	9.5000		11.054			
42091	1/29/09	286898	LOGAN CIRCLE	4/15/17	105,000.00	51.000		53,550.00	-42,756.48
SALE	1/15/09	591709AC	METROPCS WIRELESS	9.2500		10.232			
44293	1/21/09	286898	LOGAN CIRCLE	11/01/14	130,000.00	91.750		119,275.00	-5,221.46
SALE	1/21/09	634902LH	NATIONAL CITY BANK-FLOAT RA	2.8963		27.306			
43420	1/26/09	286898	LOGAN CIRCLE	1/21/10	100,000.00	95.750		95,750.00	14,879.88
SALE	1/07/09	65653RAD	NORSKE SKOGIND	8.6250		18.447			
42094	1/12/09	286898	LOGAN CIRCLE	6/15/11	50,000.00	50.000		25,000.00	-15,434.30
SALE	1/22/09	670823AB	O CHARLEYS INC	9.0000		11.995			
42525	1/27/09	286898	LOGAN CIRCLE	11/01/13	40,000.00	55.500		22,200.00	-13,535.84

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

LOGAN CIRCLE (5163) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	1/26/09	716495AE	PETROHAWK ENERGY	10.5000		12.750			
44511	1/29/09	286898	LOGAN CIRCLE	8/01/14	105,000.00	93.250		97,912.50	2,061.26
SALE	1/09/09	718286BE	REPUBLIC OF PHILIPPINES	8.3750		8.497			
44358	1/14/09	286898	LOGAN CIRCLE	6/17/19	125,000.00	100.25		125,312.50	1,365.00
SALE	1/09/09	902118BL	TYCO INTL FINANC	8.5000		8.500			
44299	1/13/09	286898	LOGAN CIRCLE	1/15/19	30,000.00	102.75		30,825.00	825.33

236,122.13

SUBTOTAL FIXED SALES:

3,340,250.00

2,687,171.06

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 236,122.13 TOTAL FUND SALES: 3,340,250.00 2,687,171.06 -
 END OF REPORT FOR: LOGAN CIRCLE

5164 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/09 THROUGH 1/31/09

91 POST ADVISORY (5164) PAGE:

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

PURCHASE OF FIXED INCOME SECURITIES

PUR	1/09/09	126304AW	CSC HOLDINGS INC	8.5000					
44342	1/13/09	286899	POST ADVISORY	4/15/14	600,000.00	11.359		533,310.00	
PUR	1/21/09	421915EG	HCP INC REITS-HEALTH CARE	6.3000					
44476	1/26/09	286899	POST ADVISORY	9/15/16	500,000.00	14.907		307,500.00	
PUR	1/13/09	758202AG	REED ELSEVIER CAPITAL	8.6250					
44392	1/16/09	286899	POST ADVISORY	1/15/19	175,000.00	8.684		174,321.00	
PUR	1/27/09	885797AB	CANWEST MEDIA INC	8.0000					
44576	1/30/09	286899	POST ADVISORY	9/15/12	600,000.00	56.827		168,000.00	
SUBTOTAL FIXED PURCHASES:					1,875,000.00			1,183,131.00	
TOTAL FUND PURCHASES:					1,875,000.00			1,183,131.00	

SALES OF FIXED INCOME SECURITIES

SALE	1/14/09	33938EAJ	FLEXTRONICS INTL LTD	6.5000					
44151	1/20/09	286899	POST ADVISORY	5/15/13	400,000.00	14.345		339,000.00	37,609.11
SALE	1/15/09	33938EAJ	FLEXTRONICS INTL LTD	6.5000					
44151	1/21/09	286899	POST ADVISORY	5/15/13	500,000.00	14.345		418,750.00	41,954.40
SALE	1/16/09	33938EAJ	FLEXTRONICS INTL LTD	6.5000					
44151	1/22/09	286899	POST ADVISORY	5/15/13	500,000.00	14.345		418,750.00	41,897.35
SALE	1/06/09	656569AK	NORTEL NETWORKS	7.0406					
42142	1/08/09	286899	POST ADVISORY	7/15/11	1,000,000.00	11.516		252,500.00	-692,684.84
SALE	1/14/09	758202AG	REED ELSEVIER CAPITAL	8.6250					
44392	1/20/09	286899	POST ADVISORY	1/15/19	175,000.00	8.684		178,344.25	4,026.19
SUBTOTAL FIXED SALES:					2,575,000.00			1,607,344.25	-
TOTAL FUND SALES:					2,575,000.00			1,607,344.25	-

END OF REPORT FOR: POST ADVISORY

5165 STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 1/01/09 THROUGH 1/31/09

92 BLACKROCK (5165) PAGE:

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

PURCHASE OF FIXED INCOME SECURITIES

PUR	1/07/09	03523TAB	ANHEUSER-BUSCH INBEV WOR	7.7750					
44313	1/12/09	286900	BLACKROCK	1/15/19	190,000.00	7.786		189,853.70	
PUR	1/21/09	049302AB	ATLAS ENERGY RES LLC	10.7500					
44477	1/26/09	286900	BLACKROCK	2/01/18	300,000.00	15.968		226,500.00	
PUR	1/09/09	126304AW	CSC HOLDINGS INC	8.5000					
44343	1/13/09	286900	BLACKROCK	4/15/14	400,000.00	11.359		355,540.00	

PUR	1/14/09	126408GQ	CSX CORP	7.3750		7.466		
44422	1/20/09	286900	BLACKROCK	2/01/19	215,000.00	99.361		213,626.15
PUR	1/22/09	228227AZ	CROWN CASTLE INT	9.0000		11.246		
44509	1/27/09	286900	BLACKROCK	1/15/15	600,000.00	90.416		542,496.00
PUR	1/27/09	256669AF	DOLLAR GEN CORP	10.6300		10.847		
44578	1/30/09	286900	BLACKROCK	7/15/15	50,000.00	99.000		49,500.00
PUR	1/21/09	264399EQ	DUKE ENERGY CORP	6.3000		6.344		
44478	1/26/09	286900	BLACKROCK	2/01/14	105,000.00	99.812		104,802.60
PUR	1/06/09	284138AG	ELAN FIN PLC / CP	8.8750		24.897		
44282	1/08/09	286900	BLACKROCK	12/01/13	75,000.00	56.000		42,000.00
PUR	1/27/09	29365TAA	ENTERGY TEXAS INC 1ST MTG B	7.1250		7.231		
44579	1/30/09	286900	BLACKROCK	2/01/19	95,000.00	99.254		94,291.30
PUR	1/13/09	31428XAR	FEDEX CORP	8.0000		8.000		
44393	1/16/09	286900	BLACKROCK	1/15/19	145,000.00	100.00		145,000.00
PUR	1/23/09	38869PAD	GRAPHIC PACKAGING INTL INC	9.5000		18.131		
44528	1/28/09	286900	BLACKROCK	8/15/13	105,000.00	74.000		77,700.00
PUR	1/13/09	44980YAK	IPCS INC	4.9256		14.304		
42419	1/16/09	286900	BLACKROCK	5/01/13	50,000.00	71.500		35,750.00

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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
D U R I N G T H E P E R I O D 1 / 0 1 / 0 9 T H R O U G H 1 / 3 1 / 0 9

BLACKROCK (5165) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR	1/14/09	591709AG	METROPCS WIRELESS INC	9.2500		11.799			
44419	1/20/09	286900	BLACKROCK	11/01/14	200,000.00	89.500		179,000.00	
PUR	1/06/09	65409QAJ	NIELSEN FIN LLC			45.000			
44309	1/09/09	286900	BLACKROCK	8/01/16	20,000.00			9,000.00	
PUR	1/22/09	65409QAR	NIELSEN FINANCE	11.6300		14.505			
44507	1/27/09	286900	BLACKROCK	2/01/14	200,000.00	90.000		180,000.00	
PUR	1/22/09	716495AE	PETROHAWK ENERGY	10.5000		12.750			
44510	1/27/09	286900	BLACKROCK	8/01/14	150,000.00	91.279		136,918.50	
PUR	1/09/09	75524TAA	REABLE THERAPEUTICS	11.7500		22.891			
44355	1/14/09	286900	BLACKROCK	11/15/14	25,000.00	65.000		16,250.00	
PUR	1/12/09	855030AJ	STAPLES INC	9.7500		9.750			
44857	1/15/09	287033	BLACKROCK	1/15/14	90,000.00	100.00		90,000.00	
PUR	1/22/09	880451AX	TENNESSEE GAS PL	8.0000		9.000			
44508	1/27/09	286900	BLACKROCK	2/01/16	105,000.00	94.881		99,625.05	
PUR	1/06/09	902118BL	TYCO INTL FINANC	8.5000		8.500			
44310	1/09/09	286900	BLACKROCK	1/15/19	125,000.00	99.997		124,996.25	
SUBTOTAL FIXED PURCHASES:					3,245,000.00			2,912,849.55	
TOTAL FUND PURCHASES:					3,245,000.00			2,912,849.55	

SALES OF FIXED INCOME SECURITIES

SALE	1/20/09	00130HBH	AES CORPORATION	8.0000		8.194			
42434	1/23/09	286900	BLACKROCK	10/15/17	100,000.00	92.625		92,625.00	-6,162.00
SALE	1/26/09	00130HBH	AES CORPORATION	8.0000		8.194			
42434	1/29/09	286900	BLACKROCK	10/15/17	105,000.00	93.250		97,912.50	-5,815.83

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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
D U R I N G T H E P E R I O D 1 / 0 1 / 0 9 T H R O U G H 1 / 3 1 / 0 9

BLACKROCK (5165) -Cont.

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	1/27/09	00130HBH	AES CORPORATION	8.0000		8.194			
42434	1/30/09	286900	BLACKROCK	10/15/17	240,000.00	93.500		224,400.00	-12,694.14
SALE	1/06/09	12502CAD	CCH II LLC & CCH II	10.2500		12.107			

42407	1/08/09	286900	BLACKROCK		9/15/10	30,000.00	49.500		14,850.00	-14,312.05
SALE	1/06/09	12502CAD	CCH II LLC & CCH II		10.2500		12.107			
42407	1/08/09	286900	BLACKROCK		9/15/10	70,000.00	49.500		34,650.00	-33,394.77
SALE	1/06/09	12502CAD	CCH II LLC & CCH II		10.2500		12.107			
42407	1/08/09	286900	BLACKROCK		9/15/10	70,000.00	49.500		34,650.00	-33,394.77
SALE	1/14/09	12502CAD	CCH II LLC & CCH II		10.2500		12.107			
42407	1/20/09	286900	BLACKROCK		9/15/10	100,000.00	48.000		48,000.00	-49,259.42
SALE	1/20/09	12502CAD	CCH II LLC & CCH II		10.2500		12.107			
42407	1/23/09	286900	BLACKROCK		9/15/10	90,000.00	50.250		45,225.00	-42,320.53
SALE	1/06/09	12543DAF	COMMUNITY HEALTH SYSTEMS		8.8750		8.590			
42662	1/08/09	286900	BLACKROCK		7/15/15	95,000.00	93.250		88,587.50	-7,738.43
SALE	1/06/09	12543DAF	COMMUNITY HEALTH SYSTEMS		8.8750		8.590			
42662	1/08/09	286900	BLACKROCK		7/15/15	95,000.00	93.250		88,587.50	-7,738.43
SALE	1/07/09	12543DAF	COMMUNITY HEALTH SYSTEMS		8.8750		8.590			
42662	1/12/09	286900	BLACKROCK		7/15/15	10,000.00	94.500		9,450.00	-689.59
SALE	1/21/09	151352AB	CENTENNIAL COMMUNICATIONS		8.1250		7.556			
42409	1/26/09	286900	BLACKROCK		2/01/14	30,000.00	102.00		30,600.00	-101.39
SALE	1/21/09	151352AB	CENTENNIAL COMMUNICATIONS		8.1250		7.556			
42409	1/26/09	286900	BLACKROCK		2/01/14	320,000.00	102.00		326,400.00	-1,081.54
SALE	1/15/09	165167CC	CHESAPEAKE ENERGY		7.2500		7.804			
42381	1/21/09	286900	BLACKROCK		12/15/18	45,000.00	84.875		38,193.75	-5,104.26
SALE	1/15/09	165167CC	CHESAPEAKE ENERGY		7.2500		7.804			
42381	1/21/09	286900	BLACKROCK		12/15/18	55,000.00	85.000		46,750.00	-6,169.79

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STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	1/26/09	165167CC	CHESAPEAKE ENERGY	7.2500		7.804			
42381	1/29/09	286900	BLACKROCK	12/15/18	115,000.00	85.250		98,037.50	-12,617.50
SALE	1/27/09	165167CC	CHESAPEAKE ENERGY	7.2500		7.804			
42381	1/30/09	286900	BLACKROCK	12/15/18	55,000.00	85.250		46,887.50	-6,034.74
SALE	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			
44509	1/28/09	286900	BLACKROCK	1/15/15	15,000.00	93.375		14,006.25	443.46
SALE	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			
44509	1/28/09	286900	BLACKROCK	1/15/15	60,000.00	92.875		55,725.00	1,473.85
SALE	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			
44509	1/28/09	286900	BLACKROCK	1/15/15	40,000.00	93.500		37,400.00	1,232.57
SALE	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			
44509	1/28/09	286900	BLACKROCK	1/15/15	75,000.00	94.000		70,500.00	2,686.07
SALE	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			
44509	1/28/09	286900	BLACKROCK	1/15/15	60,000.00	92.875		55,725.00	1,473.85
SALE	1/27/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			
44509	1/30/09	286900	BLACKROCK	1/15/15	40,000.00	95.000		38,000.00	1,830.50
SALE	1/27/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			
44509	1/30/09	286900	BLACKROCK	1/15/15	40,000.00	95.000		38,000.00	1,830.50
SALE	1/07/09	257559AC	DOMTAR CORPORATION	7.1250		7.979			
42635	1/12/09	286900	BLACKROCK	8/15/15	70,000.00	71.000		49,700.00	-17,274.29
SALE	1/14/09	257559AC	DOMTAR CORPORATION	7.1250		7.979			
42635	1/20/09	286900	BLACKROCK	8/15/15	20,000.00	71.500		14,300.00	-4,838.16
SALE	1/14/09	257559AC	DOMTAR CORPORATION	7.1250		7.979			
42635	1/20/09	286900	BLACKROCK	8/15/15	30,000.00	71.750		21,525.00	-7,182.23
SALE	1/16/09	257559AC	DOMTAR CORPORATION	7.1250		7.979			
42635	1/22/09	286900	BLACKROCK	8/15/15	35,000.00	70.875		24,806.25	-8,686.70

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STATE OF NEW JERSEY
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DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 42635	1/22/09 1/27/09	257559AC 286900	DOMTAR CORPORATION BLACKROCK	7.1250 8/15/15		7.979 71.750						14,350.00	-4,790.52
SALE 42635	1/26/09 1/29/09	257559AC 286900	DOMTAR CORPORATION BLACKROCK	7.1250 8/15/15		7.979 71.500						17,875.00	-6,051.50
SALE 44478	1/22/09 1/27/09	264399EQ 286900	DUKE ENERGY CORP BLACKROCK	6.3000 2/01/14		6.344 101.45						106,522.50	1,719.53
SALE 42438	1/15/09 1/21/09	26816LAW 286900	DYNEGY HOLDINGS INCORPORATE BLACKROCK	7.7500 6/01/19		9.998 78.250						82,162.50	-7,802.58
SALE 42416	1/07/09 1/12/09	27876GBF 286900	EHOSTAR DBS CORP BLACKROCK	7.0000 10/01/13		8.044 93.250						27,975.00	-810.19
SALE 42439	1/15/09 1/21/09	281023AU 286900	EDISON MISSION BLACKROCK	7.0000 5/15/17		7.633 89.875						40,443.75	-2,819.09
SALE 42439	1/15/09 1/21/09	281023AU 286900	EDISON MISSION BLACKROCK	7.0000 5/15/17		7.633 90.500						18,100.00	-1,127.93
SALE 43482	1/26/09 1/29/09	319963AP 286900	FIRST DATA CORP BLACKROCK	9.8750 9/24/15		12.409 55.250						11,050.00	-6,693.18
SALE 42561	1/23/09 1/28/09	35671DAS 286900	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17		7.441 78.500						121,675.00	-42,051.80
SALE 42561	1/23/09 1/28/09	35671DAS 286900	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17		7.441 77.750						120,512.00	-43,214.80
SALE 42561	1/26/09 1/29/09	35671DAS 286900	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17		7.441 78.250						129,112.50	-45,175.22
SALE 42561	1/26/09 1/29/09	35671DAS 286900	FREEMPORT MCMORAN BLACKROCK	8.3750 4/01/17		7.441 77.750						38,875.00	-13,939.46
SALE 44223	1/08/09 1/13/09	36186CAQ 286900	GENERAL MOTORS ACCEPTANCE C BLACKROCK	8.0000 11/01/31		12.408 60.000						42,000.00	-4,711.68

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

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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 44223	1/08/09 1/13/09	36186CAQ 286900	GENERAL MOTORS ACCEPTANCE C BLACKROCK	8.0000 11/01/31	172,000.00	12.408 60.000		103,200.00	-11,577.28
SALE 44223	1/08/09 1/13/09	36186CAQ 286900	GENERAL MOTORS ACCEPTANCE C BLACKROCK	8.0000 11/01/31	150,000.00	12.408 60.000		90,000.00	-10,096.46
SALE 44225	1/08/09 1/13/09	36186CAW 287033	GENERAL MOTORS ACCEPTANCE C BLACKROCK	6.7500 12/01/14	140,000.00	16.945 67.000		93,800.00	5,713.74
SALE 44225	1/13/09 1/16/09	36186CAW 286900	GENERAL MOTORS ACCEPTANCE C BLACKROCK	6.7500 12/01/14	80,000.00	16.945 63.500		50,800.00	440.87
SALE 42642	1/26/09 1/29/09	382550AX 286900	GOODYEAR TIRE BLACKROCK	8.6250 12/01/11	250,000.00	7.431 93.000		232,500.00	-24,975.31
SALE 42642	1/27/09 1/30/09	382550AX 286900	GOODYEAR TIRE BLACKROCK	8.6250 12/01/11	100,000.00	7.431 94.125		94,125.00	-8,862.32
SALE 43012	12/31/08 1/06/09	404119AX 286900	HCA INC BLACKROCK	9.2500 11/15/16	15,000.00	9.148 92.000		13,800.00	-1,281.55
SALE 42440	1/13/09 1/16/09	591709AC 286900	METROPCS WIRELESS BLACKROCK	9.2500 11/01/14	20,000.00	9.590 93.000		18,600.00	-1,098.17
SALE 42645	1/07/09 1/12/09	594087AJ 286900	MICHAELS STORES INC BLACKROCK	10.0000 11/01/14	40,000.00	15.080 49.250		19,700.00	-12,604.58
SALE 42382	1/22/09 1/27/09	651290AK 286900	NEWFIELD EXPLORATION BLACKROCK	7.1250 5/15/18	100,000.00	7.905 88.250		88,250.00	-6,665.19
SALE 42382	1/22/09 1/27/09	651290AK 286900	NEWFIELD EXPLORATION BLACKROCK	7.1250 5/15/18	90,000.00	7.905 88.500		79,650.00	-5,773.67
SALE 42382	1/23/09 1/28/09	651290AK 286900	NEWFIELD EXPLORATION BLACKROCK	7.1250 5/15/18	150,000.00	7.905 87.750		131,625.00	-10,749.22
SALE 43476	1/14/09 1/20/09	656559BJ 286900	NORTEK INC BLACKROCK	10.0000 12/01/13	10,000.00	11.810 69.500		6,950.00	-2,391.65

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SALE 42423	1/22/09 1/27/09	716495AC 286900	PETROHAWK ENERGY BLACKROCK	7.8750 6/01/15	15,000.00	9.310 82.250		12,337.50	-1,645.51
SALE 42423	1/22/09 1/27/09	716495AC 286900	PETROHAWK ENERGY BLACKROCK	7.8750 6/01/15	20,000.00	9.310 82.250		16,450.00	-2,194.02
SALE 42423	1/22/09 1/27/09	716495AC 286900	PETROHAWK ENERGY BLACKROCK	7.8750 6/01/15	45,000.00	9.310 82.500		37,125.00	-4,824.04
SALE 42563	1/15/09 1/21/09	858119AJ 286900	STEEL DYNAMICS INC BLACKROCK	7.3750 11/01/12	110,000.00	9.068 88.250		97,075.00	-7,055.25
SALE 42563	1/15/09 1/21/09	858119AJ 286900	STEEL DYNAMICS INC BLACKROCK	7.3750 11/01/12	30,000.00	9.068 88.500		26,550.00	-1,849.16
SALE 42563	1/23/09 1/28/09	858119AJ 286900	STEEL DYNAMICS INC BLACKROCK	7.3750 11/01/12	85,000.00	9.068 89.500		76,075.00	-4,408.68
SALE 42563	1/26/09 1/29/09	858119AJ 286900	STEEL DYNAMICS INC BLACKROCK	7.3750 11/01/12	300,000.00	9.068 89.000		267,000.00	-17,069.88
SALE 42563	1/26/09 1/29/09	858119AJ 286900	STEEL DYNAMICS INC BLACKROCK	7.3750 11/01/12	55,000.00	9.068 89.000		48,950.00	-3,129.48
SALE 42563	1/27/09 1/30/09	858119AJ 286900	STEEL DYNAMICS INC BLACKROCK	7.3750 11/01/12	300,000.00	9.068 89.000		267,000.00	-17,079.74
SALE 42426	12/31/08 1/05/09	867363AH 286900	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	30,000.00	8.561 85.000		25,500.00	-5,128.35
SALE 42426	1/23/09 1/28/09	867363AH 286900	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	40,000.00	8.561 83.500		33,400.00	-7,431.54
SALE 42426	1/27/09 1/30/09	867363AH 286900	SUNGARD DATA SYS INC BLACKROCK	9.1250 8/15/13	20,000.00	8.561 83.000		16,600.00	-3,815.52
SALE 43103	1/27/09 1/30/09	867363AM 286900	SUNGARD DATA SYS INC BLACKROCK	10.6250 5/15/15	30,000.00	10.867 83.500		25,050.00	-4,615.40

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

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SALE 43653	1/05/09 1/08/09	92343VAQ 286900	VERIZON COMMUNICATIONS BLACKROCK	8.7500 11/01/18	150,000.00	8.836 117.76		176,647.50	27,511.79
SALE 43653	1/05/09 1/08/09	92343VAQ 286900	VERIZON COMMUNICATIONS BLACKROCK	8.7500 11/01/18	145,000.00	8.836 117.17		169,899.40	25,734.88
SALE 43858	1/06/09 1/08/09	92344SAG 286900	VERIZON WIRELESS BLACKROCK	8.5000 11/15/18	90,000.00	8.661 117.86		106,075.80	17,040.51
SALE 42653	1/12/09 1/15/09	983130AD 286900	WYNN LAS VEGAS LLC BLACKROCK	6.6250 12/01/14	10,000.00	8.450 79.000		7,900.00	-1,266.63
SALE 42653	1/12/09 1/15/09	983130AD 286900	WYNN LAS VEGAS LLC BLACKROCK	6.6250 12/01/14	20,000.00	8.450 78.750		15,750.00	-2,583.25
SALE 42653	1/12/09 1/15/09	983130AD 286900	WYNN LAS VEGAS LLC BLACKROCK	6.6250 12/01/14	10,000.00	8.450 78.750		7,875.00	-1,291.63
SUBTOTAL FIXED SALES:					5,897,000.00			5,012,407.20	-
SALES OF STOCK AND OTHER EQUITIES									
SALE 44226	1/09/09 1/13/09	74038A20 286900	PREFERRED BLOCKER BLACKROCK		187.00	314.99		58,904.67	
SUBTOTAL STOCK SALES:					187.00			58,904.67	
TOTAL FUND SALES:					5,897,187.00			5,071,311.87	-

END OF REPORT FOR: BLACKROCK

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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 44302	1/06/09 1/09/09	125577AT 286901	CIT GROUP INC PIMCO	3.0478 11/03/10	300,000.00	12.369 85.000		255,000.00	
PUR 44301	1/06/09 1/09/09	125581AK 286901	CIT GROUP INC PIMCO	5.1250 9/30/14	50,000.00	11.427 74.000		37,000.00	
PUR 44303	1/06/09 1/09/09	125581BE 286901	CIT GROUP INC PIMCO	3.1869 7/28/11	100,000.00	12.973 79.000		79,000.00	
PUR 44300	1/06/09 1/09/09	12560PDB 286901	CIT GROUP INC PIMCO	4.7500 12/15/10	100,000.00	11.552 88.500		88,500.00	
PUR 42263	1/06/09 1/09/09	345397SM 286901	FORD MOTOR CREDIT CO LLC PIMCO	7.3750 10/28/09	150,000.00	20.002 91.000		136,500.00	
PUR 42263	1/06/09 1/09/09	345397SM 286901	FORD MOTOR CREDIT CO LLC PIMCO	7.3750 10/28/09	150,000.00	20.573 90.625		135,937.50	
PUR 42263	1/06/09 1/09/09	345397SM 286901	FORD MOTOR CREDIT CO LLC PIMCO	7.3750 10/28/09	100,000.00	20.764 90.500		90,500.00	
PUR 42263	1/21/09 1/26/09	345397SM 286901	FORD MOTOR CREDIT CO LLC PIMCO	7.3750 10/28/09	150,000.00	22.416 90.000		135,000.00	
PUR 44306	1/06/09 1/09/09	345397TS 286901	FORD MOTOR CREDIT PIMCO	7.3750 2/01/11	200,000.00	21.433 77.500		155,000.00	
PUR 44306	1/06/09 1/09/09	345397TS 286901	FORD MOTOR CREDIT PIMCO	7.3750 2/01/11	100,000.00	20.339 79.000		79,000.00	
PUR 44306	1/07/09 1/12/09	345397TS 286901	FORD MOTOR CREDIT PIMCO	7.3750 2/01/11	50,000.00	20.030 79.500		39,750.00	
PUR 42264	1/21/09 1/26/09	345397TZ 286901	FORD MOTOR CREDIT CO LLC PIMCO	7.0000 10/01/13	150,000.00	18.482 65.000		97,500.00	

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PUR 44452	1/20/09 1/23/09	345397UC 286901	FORD MOTOR CREDIT CO LLC PIMCO	5.7000 1/15/10	275,000.00	23.436 85.250		234,437.50	
PUR 44321	1/07/09 1/12/09	345397UL 286901	FORD MOTOR CREDIT CO LLC PIMCO	9.2025 4/15/09	625,000.00	34.221 94.000		587,500.00	
PUR 44305	1/06/09 1/09/09	345397VA 286901	FORD MOTOR CRED CO PIMCO	9.8750 8/10/11	100,000.00	20.156 80.000		80,000.00	
PUR 43649	1/06/09 1/09/09	345397VC 286901	FORD MOTOR CREDIT PIMCO	8.0000 12/15/16	100,000.00	14.755 69.000		69,000.00	
PUR 43649	1/06/09 1/09/09	345397VC 286901	FORD MOTOR CREDIT PIMCO	8.0000 12/15/16	100,000.00	15.108 67.750		67,750.00	
PUR 43649	1/20/09 1/23/09	345397VC 286901	FORD MOTOR CREDIT PIMCO	8.0000 12/15/16	275,000.00	16.248 64.000		176,000.00	
PUR 44307	1/06/09 1/09/09	345397VE 286901	FORD MTR CR CO PIMCO	9.7500 9/15/10	100,000.00	21.537 84.000		84,000.00	
PUR 44304	1/06/09 1/09/09	345397VG 286901	FORD MOTOR CRED PIMCO	7.8000 6/01/12	150,000.00	19.436 72.000		108,000.00	
PUR 44304	1/06/09 1/09/09	345397VG 286901	FORD MOTOR CRED PIMCO	7.8000 6/01/12	100,000.00	18.928 73.000		73,000.00	
PUR 44304	1/07/09 1/12/09	345397VG 286901	FORD MOTOR CRED PIMCO	7.8000 6/01/12	100,000.00	19.460 72.000		72,000.00	
PUR 44304	1/20/09 1/23/09	345397VG 286901	FORD MOTOR CRED PIMCO	7.8000 6/01/12	150,000.00	20.604 70.000		105,000.00	

PUR 44308	1/06/09 1/09/09	36962G4B 286901	GENERAL ELEC CAP CRP PIMCO	6.8750 1/10/39	500,000.00	6.997 98.478	492,390.00
PUR 44354	1/09/09 1/14/09	78442FEF 286901	SLM CORP PIMCO	3.1000 1/27/14	150,000.00	12.535 65.140	97,710.00

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PUR 44473	1/21/09 1/26/09	80007PAF 286901	SANDRIDGE ENERGY INC PIMCO	8.6300 4/01/15	100,000.00	18.585 64.250		64,250.00	
PUR 44473	1/27/09 1/30/09	80007PAF 286901	SANDRIDGE ENERGY INC PIMCO	8.6300 4/01/15	150,000.00	18.320 65.000		97,500.00	
PUR 44474	1/21/09 1/26/09	829809AF 286901	SITHE IND FUNDNG PIMCO	9.0000 12/30/13	126,383.38	10.833 93.125		117,694.52	
SUBTOTAL FIXED PURCHASES:					4,701,383.38			3,854,919.52	
TOTAL FUND PURCHASES:					4,701,383.38			3,854,919.52	

SALES OF FIXED INCOME SECURITIES

SALE 42035 34,968.60	1/13/09 1/16/09	161175AD 286901	CHARTER COMMUNICATIONS PIMCO	8.3750 4/30/14	400,000.00	10.841 81.500		326,000.00	-
SALE 42105 6,074.39	1/05/09 1/07/09	228188AD 286901	CROWN AMERICAS PIMCO	7.7500 11/15/15	175,000.00	7.122 99.875		174,781.25	-
SALE 42106 1,675.25	1/06/09 1/09/09	25459HAB 286901	DIRECTV HLDGS PIMCO	8.3750 3/15/13	450,000.00	8.333 100.50		452,250.00	
SALE 43448 37,300.73	1/09/09 1/13/09	319963AP 286901	FIRST DATA CORP PIMCO	9.8750 9/24/15	200,000.00	14.134 63.250		126,500.00	-
SALE 42043 165,759.56	1/23/09 1/28/09	35671DAT 286901	FREEMPORT MCMORAN PIMCO	5.8825 4/01/15	475,000.00	6.892 66.000		313,500.00	-
SALE 43576 109,309.29	1/23/09 1/28/09	35687MAM 286901	FREESCALE SEMICONDUCTOR PIMCO	8.8750 12/15/14	475,000.00	28.158 23.000		109,250.00	-
SALE 43576 11,506.24	1/23/09 1/28/09	35687MAM 286901	FREESCALE SEMICONDUCTOR PIMCO	8.8750 12/15/14	50,000.00	28.158 23.000		11,500.00	-

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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 42048 49,490.44	1/09/09 1/13/09	428040BZ 286901	HERTZ CORPORATION PIMCO	8.8750 1/01/14	200,000.00	10.799 68.000		136,000.00	-
SALE 42048 6,440.78	1/14/09 1/20/09	428040BZ 286901	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 67.000		16,750.00	-
SALE 42048 6,565.78	1/14/09 1/20/09	428040BZ 286901	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 66.500		16,625.00	-
SALE 42048 6,817.07	1/16/09 1/22/09	428040BZ 286901	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 65.500		16,375.00	-
SALE 42048	1/21/09 1/26/09	428040BZ 286901	HERTZ CORPORATION PIMCO	8.8750 1/01/14	25,000.00	10.799 65.375		16,343.75	-

6,850.94

SALE	1/22/09	428040BZ	HERTZ CORPORATION	8.8750	10.799				
42048	1/27/09	286901	PIMCO	1/01/14	25,000.00	65.250		16,312.50	-
6,882.85									
SALE	1/23/09	428040BZ	HERTZ CORPORATION	8.8750	10.799				
42048	1/28/09	286901	PIMCO	1/01/14	15,000.00	64.875		9,731.25	-
4,186.36									
SALE	1/23/09	428040BZ	HERTZ CORPORATION	8.8750	10.799				
42048	1/28/09	286901	PIMCO	1/01/14	35,000.00	65.250		22,837.50	-
9,636.91									
SALE	1/12/09	502413AJ	L-3 COMMUNICATIONS CORP	7.6250	7.132				
42049	1/15/09	286901	PIMCO	6/15/12	285,000.00	99.500		283,575.00	-
5,595.65									
SALE	1/09/09	629377AU	NRG ENERGY INC	7.3750	7.597				
42050	1/13/09	286901	PIMCO	2/01/16	100,000.00	94.875		94,875.00	-
3,925.82									
SALE	1/14/09	656569AG	NORTEL NETWORKS	10.1250	10.923				
42052	1/20/09	286901	PIMCO	7/15/13	225,000.00	17.500		39,375.00	-
179,380.31									
SALE	1/14/09	656569AG	NORTEL NETWORKS	10.1250	10.923				
42052	1/20/09	286901	PIMCO	7/15/13	225,000.00	19.000		42,750.00	-
176,005.31									
SALE	1/14/09	656569AG	NORTEL NETWORKS	10.1250	10.923				
42052	1/20/09	286901	PIMCO	7/15/13	225,000.00	20.500		46,125.00	-
172,630.31									

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SALE	1/14/09	656569AG	NORTEL NETWORKS	10.1250		10.923			
42052	1/20/09	286901	PIMCO	7/15/13	225,000.00	18.500		41,625.00	-
177,130.31									
SALE	1/21/09	80007PAC	SANDRIDGE ENERGY INC.	8.0000		8.016			
42055	1/26/09	286901	PIMCO	6/01/18	100,000.00	74.250		74,250.00	-
25,629.94									
SALE	1/27/09	80007PAC	SANDRIDGE ENERGY INC.	8.0000		8.016			
42055	1/30/09	286901	PIMCO	6/01/18	150,000.00	74.500		111,750.00	-
38,069.07									
SUBTOTAL FIXED SALES:					4,135,000.00			2,499,081.25	-1,238,481.41
TOTAL FUND SALES:					4,135,000.00			2,499,081.25	-
1,238,481.41									

END OF REPORT FOR: PIMCO

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PURCHASE OF FIXED INCOME SECURITIES									
PUR	1/20/09	00506TAJ	ACTIVANT SOLUTIONS	9.5000		34.154			
44451	1/23/09	286902	NOMURA	5/01/16	25,000.00	35.010		8,752.50	
PUR	1/06/09	019736AA	ALLISON TRANSMISSION	11.0000		24.844			
42021	1/08/09	286902	NOMURA	11/01/15	25,000.00	55.500		13,875.00	
PUR	1/13/09	038521AD	ARAMARK SERVICES CORPORATIO	8.5000		9.927			
42989	1/16/09	286902	NOMURA	2/01/15	25,000.00	93.625		23,406.25	
PUR	1/15/09	038521AD	ARAMARK SERVICES CORPORATIO	8.5000		10.135			
42989	1/21/09	286902	NOMURA	2/01/15	25,000.00	92.750		23,187.50	

PUR 42989	1/16/09 1/22/09	038521AD 286902	ARAMARK NOMURA	SERVICES CORPORATIO	8.5000 2/01/15	25,000.00	9.960 93.500	23,375.00
PUR 42989	1/16/09 1/22/09	038521AD 286902	ARAMARK NOMURA	SERVICES CORPORATIO	8.5000 2/01/15	25,000.00	9.960 93.500	23,375.00
PUR 42989	1/20/09 1/23/09	038521AD 286902	ARAMARK NOMURA	SERVICES CORPORATIO	8.5000 2/01/15	25,000.00	9.931 93.625	23,406.25
PUR 42989	1/22/09 1/27/09	038521AD 286902	ARAMARK NOMURA	SERVICES CORPORATIO	8.5000 2/01/15	25,000.00	9.701 94.625	23,656.25
PUR 42989	1/26/09 1/29/09	038521AD 286902	ARAMARK NOMURA	SERVICES CORPORATIO	8.5000 2/01/15	25,000.00	9.644 94.875	23,718.75
PUR 42989	1/26/09 1/29/09	038521AD 286902	ARAMARK NOMURA	SERVICES CORPORATIO	8.5000 2/01/15	25,000.00	9.644 94.875	23,718.75
PUR 42989	1/27/09 1/30/09	038521AD 286902	ARAMARK NOMURA	SERVICES CORPORATIO	8.5000 2/01/15	25,000.00	9.472 95.625	23,906.25
PUR 42595	1/12/09 1/15/09	071707AN 286902	BAUSCH NOMURA	LOMB INC	9.8750 11/01/15	25,000.00	12.243 89.250	22,312.50

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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 42595	1/12/09 1/15/09	071707AN 286902	BAUSCH LOMB INC NOMURA	9.8750 11/01/15	25,000.00	12.787 87.000		21,750.00	
PUR 43672	1/13/09 1/16/09	090613AC 286902	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	9.951 100.25		25,062.50	
PUR 43672	1/13/09 1/16/09	090613AC 286902	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	9.995 100.00		25,000.00	
PUR 43672	1/13/09 1/16/09	090613AC 286902	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	9.995 100.00		25,000.00	
PUR 43672	1/21/09 1/26/09	090613AC 286902	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	9.865 100.75		25,187.50	
PUR 43672	1/21/09 1/26/09	090613AC 286902	BIOMET INC NOMURA	10.0000 10/15/17	25,000.00	9.930 100.37		25,093.75	
PUR 43672	1/22/09 1/27/09	090613AC 286902	BIOMET INC NOMURA	10.0000 10/15/17	50,000.00	9.951 100.25		50,125.00	
PUR 43672	1/23/09 1/28/09	090613AC 286902	BIOMET INC NOMURA	10.0000 10/15/17	50,000.00	9.908 100.50		50,250.00	
PUR 43015	1/06/09 1/09/09	090613AE 286902	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	13.286 91.500		22,875.00	
PUR 43015	1/13/09 1/16/09	090613AE 286902	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	13.081 92.500		23,125.00	
PUR 43015	1/13/09 1/16/09	090613AE 286902	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	13.081 92.500		23,125.00	
PUR 43015	1/16/09 1/22/09	090613AE 286902	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	13.290 91.500		22,875.00	
PUR 43015	1/26/09 1/29/09	090613AE 286902	BIOMET INC NOMURA	11.6250 10/15/17	75,000.00	13.033 92.750		69,562.50	

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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 43015	1/27/09 1/30/09	090613AE 286902	BIOMET INC NOMURA	11.6250 10/15/17	25,000.00	13.033 92.750		23,187.50	
PUR 44285	1/05/09 1/08/09	09689RAA 286902	BODY GAMING CORP NOMURA	7.1250 2/01/16	50,000.00	16.569 61.500		30,750.00	
PUR 44285	1/05/09 1/08/09	09689RAA 286902	BODY GAMING CORP NOMURA	7.1250 2/01/16	25,000.00	16.071 63.000		15,750.00	

PUR 42366	1/09/09 1/14/09	121579AB 286902	BURLINGTON COAT FACTORY NOMURA	11.1250 4/15/14		42.287 36.000			9,000.00
PUR 42001	1/16/09 1/22/09	12502BAC 286902	CCH I HLDGS LLC NOMURA	11.0000 10/01/15		72.302 16.375			4,093.75
PUR 42002	1/06/09 1/08/09	12543DAF 286902	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15		10.044 94.500			23,625.00
PUR 42002	1/20/09 1/23/09	12543DAF 286902	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	100,000.00	10.217 93.750			93,750.00
PUR 42002	1/22/09 1/27/09	12543DAF 286902	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	50,000.00	9.995 94.750			47,375.00
PUR 42002	1/26/09 1/29/09	12543DAF 286902	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	50,000.00	9.886 95.250			47,625.00
PUR 42002	1/27/09 1/30/09	12543DAF 286902	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.613 96.500			24,125.00
PUR 42002	1/27/09 1/30/09	12543DAF 286902	COMMUNITY HEALTH SYSTEMS NOMURA	8.8750 7/15/15	25,000.00	9.668 96.250			24,062.50
PUR 44328	1/08/09 1/13/09	126304AW 286902	CSC HOLDINGS INC NOMURA	8.5000 4/15/14	25,000.00	11.359 88.885			22,221.25
PUR 44347	1/09/09 1/14/09	126304AW 286902	CSC HOLDINGS INC NOMURA	8.5000 4/15/14	25,000.00	10.647 91.500			22,875.00

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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 44347	1/09/09 1/14/09	126304AW 286902	CSC HOLDINGS INC NOMURA	8.5000 4/15/14	25,000.00	10.681 91.375		22,843.75	
PUR 44347	1/16/09 1/22/09	126304AW 286902	CSC HOLDINGS INC NOMURA	8.5000 4/15/14	25,000.00	9.994 94.000		23,500.00	
PUR 44347	1/21/09 1/26/09	126304AW 286902	CSC HOLDINGS INC NOMURA	8.5000 4/15/14	25,000.00	9.867 94.500		23,625.00	
PUR 44347	1/23/09 1/28/09	126304AW 286902	CSC HOLDINGS INC NOMURA	8.5000 4/15/14	25,000.00	9.675 95.250		23,812.50	
PUR 44347	1/26/09 1/29/09	126304AW 286902	CSC HOLDINGS INC NOMURA	8.5000 4/15/14	25,000.00	9.612 95.500		23,875.00	
PUR 44500	1/22/09 1/27/09	161175AA 286902	CHARTER COMM OPT NOMURA	8.0000 4/30/12	50,000.00	14.632 83.250		41,625.00	
PUR 42003	1/12/09 1/15/09	165167BC 286902	CHESAPEAKE ENERGY NOMURA	7.5000 9/15/13	50,000.00	9.523 92.500		46,250.00	
PUR 42276	1/26/09 1/29/09	21036PAG 286902	CONSTELLATION BRANDS NOMURA	8.3750 12/15/14	50,000.00	8.372 100.00		50,000.00	
PUR 44501	1/22/09 1/27/09	228227AZ 286902	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.313 94.250		23,562.50	
PUR 44501	1/22/09 1/27/09	228227AZ 286902	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.342 94.125		23,531.25	
PUR 44501	1/22/09 1/27/09	228227AZ 286902	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.372 94.000		23,500.00	
PUR 44501	1/22/09 1/27/09	228227AZ 286902	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.432 93.750		23,437.50	
PUR 44501	1/22/09 1/27/09	228227AZ 286902	CROWN CASTLE INT NOMURA	9.0000 1/15/15	25,000.00	10.492 93.500		23,375.00	

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PUR	1/22/09	228227AZ	CROWN CASTLE INT	9.0000		11.246			

44501	1/27/09	286902	NOMURA	1/15/15	100,000.00	90.416		90,416.00
PUR	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		10.313		
44501	1/28/09	286902	NOMURA	1/15/15	25,000.00	94.250		23,562.50
PUR	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		10.313		
44501	1/28/09	286902	NOMURA	1/15/15	25,000.00	94.250		23,562.50
PUR	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		10.432		
44501	1/28/09	286902	NOMURA	1/15/15	25,000.00	93.750		23,437.50
PUR	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		10.462		
44501	1/28/09	286902	NOMURA	1/15/15	25,000.00	93.625		23,406.25
PUR	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		10.492		
44501	1/28/09	286902	NOMURA	1/15/15	25,000.00	93.500		23,375.00
PUR	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		10.582		
44501	1/28/09	286902	NOMURA	1/15/15	25,000.00	93.125		23,281.25
PUR	1/23/09	228227AZ	CROWN CASTLE INT	9.0000		10.582		
44501	1/28/09	286902	NOMURA	1/15/15	25,000.00	93.125		23,281.25
PUR	1/26/09	228227AZ	CROWN CASTLE INT	9.0000		10.225		
44501	1/29/09	286902	NOMURA	1/15/15	25,000.00	94.625		23,656.25
PUR	1/26/09	228227AZ	CROWN CASTLE INT	9.0000		10.284		
44501	1/29/09	286902	NOMURA	1/15/15	25,000.00	94.375		23,593.75
PUR	1/23/09	25459HAB	DIRECTV HLDGS LLC	8.3800		8.266		
44518	1/28/09	286902	NOMURA	3/15/13	25,000.00	100.37		25,093.75
PUR	1/20/09	25459HAG	DIRECTTV HOLDINGS	7.6250		8.222		
43758	1/23/09	286902	NOMURA	5/15/16	25,000.00	96.750		24,187.50
PUR	1/23/09	25459HAG	DIRECTTV HOLDINGS	7.6250		8.012		
43758	1/28/09	286902	NOMURA	5/15/16	25,000.00	97.875		24,468.75

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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	1/27/09	256605AJ	DOLE FOODS INC	8.6250		41.623			
44566	1/30/09	286902	NOMURA	5/01/09	25,000.00	92.250		23,062.50	
PUR	1/27/09	256605AN	DOLE FOOD INC	7.2500		27.488			
44565	1/30/09	286902	NOMURA	6/15/10	25,000.00	78.000		19,500.00	
PUR	1/22/09	256669AF	DOLLAR GEN CORP	10.6300		10.903			
44502	1/27/09	286902	NOMURA	7/15/15	25,000.00	98.750		24,687.50	
PUR	1/22/09	256669AF	DOLLAR GEN CORP	10.6300		10.903			
44502	1/27/09	286902	NOMURA	7/15/15	25,000.00	98.750		24,687.50	
PUR	1/06/09	27876GBE	ECHOSTAR DBS CORP	7.1250		9.927			
44164	1/08/09	286902	NOMURA	2/01/16	50,000.00	86.000		43,000.00	
PUR	1/26/09	292680AC	ENERGY FUTURE	10.8750		16.530			
44545	1/29/09	286902	NOMURA	11/01/17	25,000.00	74.250		18,562.50	
PUR	1/26/09	292680AC	ENERGY FUTURE	10.8750		16.805			
44545	1/29/09	286902	NOMURA	11/01/17	25,000.00	73.250		18,312.50	
PUR	1/26/09	292680AC	ENERGY FUTURE	10.8750		16.328			
44545	1/29/09	286902	NOMURA	11/01/17	100,000.00	75.000		75,000.00	
PUR	1/21/09	302941AG	FTI CONSULTING INC	7.7500		8.839			
44471	1/26/09	286902	NOMURA	10/01/16	25,000.00	94.000		23,500.00	
PUR	1/06/09	319963AP	FIRST DATA CORP	9.8750		19.406			
44286	1/08/09	286902	NOMURA	9/24/15	25,000.00	65.000		16,250.00	
PUR	1/06/09	319963AP	FIRST DATA CORP	9.8750		19.590			
44286	1/08/09	286902	NOMURA	9/24/15	25,000.00	64.500		16,125.00	
PUR	1/06/09	345370CA	FORD MOTOR COMPANY	7.4500		25.111			
42853	1/08/09	286902	NOMURA	7/16/31	25,000.00	30.000		7,500.00	
PUR	1/06/09	345397SM	FORD MOTOR CREDIT CO LLC	7.3750		19.770			
44185	1/08/09	286902	NOMURA	10/28/09	25,000.00	91.125		22,781.25	

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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 44185	1/06/09 1/08/09	345397SM 286902	FORD MOTOR CREDIT CO LLC NOMURA	7.3750 10/28/09	25,000.00	19.959 91.000		22,750.00	
PUR 44287	1/06/09 1/08/09	345397TZ 286902	FORD MOTOR CREDIT CO NOMURA	7.0000 10/01/13	50,000.00	16.583 69.375		34,687.50	
PUR 44370	1/12/09 1/15/09	345397VE 286902	FORD MTR CR CO NOMURA	9.7500 9/15/10	100,000.00	22.923 82.500		82,500.00	
PUR 42929	1/06/09 1/09/09	35671DAS 286902	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	75,000.00	10.896 86.500		64,875.00	
PUR 42929	1/06/09 1/09/09	35671DAS 286902	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	50,000.00	11.314 84.500		42,250.00	
PUR 42929	1/21/09 1/26/09	35671DAS 286902	FREEMPORT MCMORAN NOMURA	8.3750 4/01/17	50,000.00	12.724 78.250		39,125.00	
PUR 44432	1/15/09 1/21/09	35804GAF 286902	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	25,000.00	9.632 97.000		24,250.00	
PUR 44432	1/15/09 1/21/09	35804GAF 286902	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	25,000.00	9.525 97.500		24,375.00	
PUR 44432	1/15/09 1/21/09	35804GAF 286902	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	75,000.00	10.498 93.076		69,807.00	
PUR 44432	1/15/09 1/21/09	35804GAF 286902	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	25,000.00	9.419 98.000		24,500.00	
PUR 44432	1/15/09 1/21/09	35804GAF 286902	FRESENIUS US FINANCE II NOMURA	9.0000 7/15/15	25,000.00	9.498 97.625		24,406.25	
PUR 44241	1/13/09 1/16/09	36186CAW 286902	GENERAL MOTORS ACCEPTANCE C NOMURA	6.7500 12/01/14	50,000.00	16.742 63.500		31,750.00	
PUR 44241	1/26/09 1/29/09	36186CAW 286902	GENERAL MOTORS ACCEPTANCE C NOMURA	6.7500 12/01/14	75,000.00	17.445 61.750		46,312.50	

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PUR 44288	1/05/09 1/08/09	370425RZ 286902	GENL MTRS ACCEPT NOMURA	8.0000 11/01/31	25,000.00	13.565 61.000		15,250.00	
PUR 44288	1/05/09 1/08/09	370425RZ 286902	GENL MTRS ACCEPT NOMURA	8.0000 11/01/31	100,000.00	13.349 62.000		62,000.00	
PUR 43300	1/16/09 1/22/09	370425SJ 286902	GENL MTRS ACCEPT CORP NOMURA	5.6250 5/15/09	50,000.00	20.675 95.500		47,750.00	
PUR 44289	1/06/09 1/08/09	370442BT 286902	GENERAL MOTORS NOMURA	8.3750 7/15/33	125,000.00	39.873 21.000		26,250.00	
PUR 44289	1/08/09 1/13/09	370442BT 286902	GENERAL MOTORS NOMURA	8.3750 7/15/33	25,000.00	39.893 21.000		5,250.00	
PUR 44289	1/09/09 1/14/09	370442BT 286902	GENERAL MOTORS NOMURA	8.3750 7/15/33	50,000.00	40.376 20.750		10,375.00	
PUR 44289	1/27/09 1/30/09	370442BT 286902	GENERAL MOTORS NOMURA	8.3750 7/15/33	50,000.00	56.634 14.750		7,375.00	
PUR 42006	1/09/09 1/14/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.532 93.250		23,312.50	
PUR 42006	1/09/09 1/14/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.532 93.250		23,312.50	
PUR 42006	1/09/09 1/14/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.732 92.250		23,062.50	
PUR 42006	1/09/09 1/14/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.885 91.500		22,875.00	
PUR 42006	1/09/09 1/14/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.885 91.500		22,875.00	
PUR 42006	1/09/09 1/14/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.936 91.250		22,812.50	

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PUR 42006	1/16/09 1/22/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.434 93.750		23,437.50	
PUR 42006	1/20/09 1/23/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	75,000.00	10.534 93.250		69,937.50	
PUR 42006	1/20/09 1/23/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.534 93.250		23,312.50	
PUR 42006	1/22/09 1/27/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.635 92.750		23,187.50	
PUR 42006	1/23/09 1/28/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	25,000.00	10.585 93.000		23,250.00	
PUR 42006	1/27/09 1/30/09	404119AX 286902	HCA INC NOMURA	9.2500 11/15/16	50,000.00	10.337 94.250		47,125.00	
PUR 42007	1/06/09 1/08/09	413627AY 286902	HARRAHS OPERATING COMPANY I NOMURA	10.7500 2/01/16	50,000.00	41.795 30.750		15,375.00	
PUR 44472	1/21/09 1/26/09	45820EAB 286902	INTELSAT LTD NOMURA	7.6300 4/15/12	25,000.00	16.487 78.500		19,625.00	
PUR 42219	1/27/09 1/30/09	45822EAF 286902	INTELSAT SUBSIDIARY HOLDINGS NOMURA	8.8750 1/15/15	50,000.00	10.908 91.250		45,625.00	
PUR 42011	1/06/09 1/09/09	464592AG 286902	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	25,000.00	27.006 46.000		11,500.00	
PUR 42011	1/13/09 1/16/09	464592AG 286902	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	25,000.00	22.715 53.750		13,437.50	
PUR 42011	1/13/09 1/16/09	464592AG 286902	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	25,000.00	23.100 53.000		13,250.00	
PUR 42011	1/13/09 1/16/09	464592AG 286902	ISLE OF CAPRI CASINO NOMURA	7.0000 3/01/14	25,000.00	23.891 51.500		12,875.00	

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PUR 44567	1/27/09 1/30/09	549463AE 286902	LUCENT TECHNOLOGIES NOMURA	6.4500 3/15/29	25,000.00	19.830 34.000		8,500.00	
PUR 42205	1/23/09 1/28/09	552953AD 286902	MGM MIRAGE INC NOMURA	8.5000 9/15/10	25,000.00	20.083 84.500		21,125.00	
PUR 43430	1/06/09 1/09/09	552953BC 286902	MGM MIRAGE INC NOMURA	7.5000 6/01/16	25,000.00	14.103 70.250		17,562.50	
PUR 44413	1/14/09 1/20/09	591709AG 286902	METROPICS WIRELESS INC NOMURA	9.2500 11/01/14	150,000.00	11.799 89.500		134,250.00	
PUR 44191	1/26/09 1/29/09	629377AX 286902	NRG ENERGY INC NOMURA	7.3750 1/15/17	25,000.00	8.515 93.500		23,375.00	
PUR 42210	1/06/09 1/09/09	640204AG 286902	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	23.715 51.000		12,750.00	
PUR 42210	1/06/09 1/08/09	640204AG 286902	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	25.996 46.500		11,625.00	
PUR 42210	1/06/09 1/08/09	640204AG 286902	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	26.269 46.000		11,500.00	
PUR 42210	1/08/09 1/13/09	640204AG 286902	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	26.854 45.000		11,250.00	
PUR 42303	1/12/09 1/15/09	65409QAC 286902	NIELSEN FINANCE NOMURA	10.0000 8/01/14	25,000.00	13.109 88.000		22,000.00	
PUR 42303	1/16/09 1/22/09	65409QAC 286902	NIELSEN FINANCE NOMURA	10.0000 8/01/14	25,000.00	13.296 87.375		21,843.75	
PUR 44186	1/06/09 1/09/09	65409QAJ 286902	NIELSEN FIN LLC NOMURA	8/01/16	50,000.00	11.956 45.500		22,750.00	
PUR 44503	1/22/09 1/27/09	65409QAR 286902	NIELSEN FINANCE NOMURA	11.6250 2/01/14	25,000.00	14.043 91.500		22,875.00	

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PUR 44503	1/22/09 1/27/09	65409QAR 286902	NIELSEN FINANCE NOMURA	11.6250 2/01/14	100,000.00	14.500 90.000		90,000.00	
PUR 42211	1/09/09 1/14/09	67090FAC 286902	NUVEEN INVESTMENTS NOMURA	10.5000 11/15/15	25,000.00	43.098 29.500		7,375.00	
PUR 44546	1/26/09 1/29/09	704549AE 286902	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	75,000.00	7.897 97.000		72,750.00	
PUR 44504	1/22/09 1/27/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	50,000.00	12.750 91.279		45,639.50	
PUR 44547	1/26/09 1/29/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.120 93.625		23,406.25	
PUR 44547	1/26/09 1/29/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.153 93.500		23,375.00	
PUR 44547	1/26/09 1/29/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.153 93.500		23,375.00	
PUR 44547	1/26/09 1/29/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.220 93.250		23,312.50	
PUR 44547	1/26/09 1/29/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.421 92.500		23,125.00	
PUR 43938	1/16/09 1/22/09	74913GAC 286902	QWEST CORP NOMURA	8.8750 3/15/12	25,000.00	10.437 95.875		23,968.75	
PUR 43874	1/06/09 1/08/09	767754BT 286902	RITE AID CORP NOMURA	9.5000 6/15/17	50,000.00	32.315 35.000		17,500.00	
PUR 44290	1/06/09 1/08/09	767754BV 286902	RITE AID CORP NOMURA	10.3750 7/15/16	50,000.00	16.074 75.625		37,812.50	
PUR 44035	1/06/09 1/09/09	77531QAP 286902	ROGERS WIRELESS INC NOMURA	8.0000 12/15/12	100,000.00	9.114 96.375		96,375.00	

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PUR 44505	1/22/09 1/27/09	79546VAC 286902	SALLY HLDGS LLC NOMURA	9.2500 11/15/14	25,000.00	11.406 91.000		22,750.00	
PUR 44312	1/07/09 1/12/09	79546VAF 286902	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	15.289 78.500		19,625.00	
PUR 44312	1/21/09 1/26/09	79546VAF 286902	SALLY HOLDINGS NOMURA	10.5000 11/15/16	25,000.00	15.041 79.500		19,875.00	
PUR 44568	1/27/09 1/30/09	817565BF 286902	SERVICE CORP INTL NOMURA	7.0000 6/15/17	25,000.00	8.841 89.250		22,312.50	
PUR 43922	1/06/09 1/09/09	852060AJ 286902	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	50,000.00	13.639 89.500		44,750.00	
PUR 43922	1/09/09 1/14/09	852060AJ 286902	SPRINT CAPITAL CORP NOMURA	7.6250 1/30/11	25,000.00	15.743 86.250		21,562.50	
PUR 42215	1/06/09 1/09/09	852060AT 286902	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	25,000.00	11.951 75.000		18,750.00	
PUR 42215	1/06/09 1/08/09	852060AT 286902	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	50,000.00	12.460 72.000		36,000.00	
PUR 42215	1/06/09 1/08/09	852060AT 286902	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	25,000.00	12.913 69.500		17,375.00	
PUR 43025	1/06/09 1/09/09	867363AL 286902	SUNGARD DATA SYS INC NOMURA	10.2500 8/15/15	50,000.00	16.013 77.000		38,500.00	
PUR	1/06/09	867363AL	SUNGARD DATA SYS INC	10.2500		18.069			

43025	1/08/09	286902	NOMURA	8/15/15	25,000.00	70.500		17,625.00
PUR	1/12/09	867363AL	SUNGARD DATA SYS INC	10.2500			16.479	
43025	1/15/09	286902	NOMURA	8/15/15	25,000.00	75.500		18,875.00
PUR	1/06/09	867363AM	SUNGARD DATA SYS INC	10.6250			12.478	
43104	1/09/09	286902	NOMURA	5/15/15	50,000.00	92.000		46,000.00

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PUR 44349	1/09/09 1/14/09	87922RAD 286902	TELCORDIA TECHNOLOGIES NOMURA	10.0000 3/15/13	100,000.00	43.288 38.000		38,000.00	
PUR 44506	1/22/09 1/27/09	880451AX 286902	TENNESSEE GAS PL NOMURA	8.0000 2/01/16	25,000.00	8.383 98.000		24,500.00	
PUR 44506	1/22/09 1/27/09	880451AX 286902	TENNESSEE GAS PL NOMURA	8.0000 2/01/16	25,000.00	9.000 94.881		23,720.25	
PUR 44506	1/23/09 1/28/09	880451AX 286902	TENNESSEE GAS PL NOMURA	8.0000 2/01/16	25,000.00	8.262 98.625		24,656.25	
PUR 42018	1/05/09 1/08/09	882330AA 286902	TEXAS COMPETITIVE ELECTRIC NOMURA	10.2500 11/01/15	50,000.00	16.329 75.500		37,750.00	
PUR 42018	1/05/09 1/08/09	882330AA 286902	TEXAS COMPETITIVE ELECTRIC NOMURA	10.2500 11/01/15	25,000.00	16.329 75.500		18,875.00	
PUR 42018	1/05/09 1/08/09	882330AA 286902	TEXAS COMPETITIVE ELECTRIC NOMURA	10.2500 11/01/15	25,000.00	16.518 74.875		18,718.75	
PUR 44548	1/26/09 1/29/09	882330AF 286902	TEXAS COMPETITIVE NOMURA	10.5000 11/01/15	50,000.00	18.343 70.250		35,125.00	
PUR 44569	1/27/09 1/30/09	89214AAB 286902	TOWN SPORTS INTL IN NOMURA	11.0000 2/01/14	25,000.00	15.564 54.000		13,500.00	
PUR 44159	1/27/09 1/30/09	969457BK 286902	WILLIAMS COS INC NOMURA	8.1250 3/15/12	25,000.00	8.584 98.750		24,687.50	
PUR 42307	1/26/09 1/29/09	97381WAD 286902	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.331 96.250		24,062.50	
PUR 44604	1/12/09 1/15/09	9TERM089 286902	TX COMP ELEC T/L NOMURA	10/10/14	50,000.00	4.962 75.490		37,745.15	
PUR 44535	1/12/09 1/15/09	9TERM0BD 286902	NIELSEN FINACE NOMURA	5.3400 8/09/13	49,872.52	16.217 65.824		32,828.20	

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PUR 44605	1/23/09 1/28/09	9TERM0BT 286902	NIELSEN DOLLAR NOMURA	8/09/13	24,936.26	9.649 65.251		16,271.07	
SUBTOTAL FIXED PURCHASES:					6,124,808.78			4,885,275.92	
TOTAL FUND PURCHASES:					6,124,808.78			4,885,275.92	

SALES OF FIXED INCOME SECURITIES

SALE 41992	1/07/09 1/12/09	00130HBH 286902	AES CORPORATION NOMURA	8.0000 10/15/17	50,000.00	8.495 91.250		45,625.00	-2,855.91
SALE 41992	1/08/09 1/13/09	00130HBH 286902	AES CORPORATION NOMURA	8.0000 10/15/17	50,000.00	8.495 91.250		45,625.00	-2,856.22
SALE 41992	1/08/09 1/13/09	00130HBH 286902	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	8.495 91.250		22,812.50	-1,428.11
SALE 41992	1/09/09 1/14/09	00130HBH 286902	AES CORPORATION NOMURA	8.0000 10/15/17	25,000.00	8.495 91.875		22,968.75	-1,272.02

SALE	1/13/09	00130HBH	AES CORPORATION	8.0000		8.495			
41992	1/16/09	286902	NOMURA	10/15/17	800,000.00	92.500		740,000.00	-35,715.11
SALE	1/13/09	00130HBH	AES CORPORATION	8.0000		8.495			
41992	1/16/09	286902	NOMURA	10/15/17	75,000.00	92.500		69,375.00	-3,348.29
SALE	1/12/09	057741AA	BALDOR ELECTRIC COMPANY	8.6250		8.499			
42000	1/15/09	286902	NOMURA	2/15/17	25,000.00	86.000		21,500.00	-3,678.61
SALE	1/13/09	057741AA	BALDOR ELECTRIC COMPANY	8.6250		8.499			
42000	1/16/09	286902	NOMURA	2/15/17	25,000.00	86.000		21,500.00	-3,678.65
SALE	1/14/09	057741AA	BALDOR ELECTRIC COMPANY	8.6250		8.499			
42000	1/20/09	286902	NOMURA	2/15/17	50,000.00	86.250		43,125.00	-7,232.64

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SALE	1/08/09	071707AN	BAUSCH LOMB INC	9.8750		11.259			
42595	1/13/09	286902	NOMURA	11/01/15	50,000.00	83.750		41,875.00	-4,880.50
SALE	1/08/09	071707AN	BAUSCH LOMB INC	9.8750		11.259			
42595	1/13/09	286902	NOMURA	11/01/15	50,000.00	84.000		42,000.00	-4,755.50
SALE	1/08/09	071707AN	BAUSCH LOMB INC	9.8750		11.259			
42595	1/13/09	286902	NOMURA	11/01/15	25,000.00	84.000		21,000.00	-2,377.75
SALE	1/12/09	071707AN	BAUSCH LOMB INC	9.8750		11.359			
42595	1/15/09	286902	NOMURA	11/01/15	75,000.00	90.125		67,593.75	-2,205.12
SALE	1/12/09	071707AN	BAUSCH LOMB INC	9.8750		11.359			
42595	1/15/09	286902	NOMURA	11/01/15	25,000.00	90.000		22,500.00	-766.29
SALE	1/27/09	093679AC	BLOCKBUSTER INC	9.0000		22.139			
42194	1/30/09	286902	NOMURA	9/01/12	25,000.00	50.750		12,687.50	-4,454.52
SALE	1/14/09	121579AB	BURLINGTON COAT FACTORY	11.1250		25.946			
42366	1/20/09	286902	NOMURA	4/15/14	25,000.00	38.000		9,500.00	-5,179.08
SALE	1/06/09	12502BAC	CCH I HLDGS LLC	11.0000		18.069			
42001	1/09/09	286902	NOMURA	10/01/15	25,000.00	20.500		5,125.00	-13,134.01
SALE	1/06/09	12502CAD	CCH II LLC & CCH II	10.2500		17.658			
43016	1/09/09	286902	NOMURA	9/15/10	25,000.00	51.500		12,875.00	-9,512.66
SALE	1/08/09	126304AW	CSC HOLDINGS INC	8.5000		11.359			
44328	1/13/09	286902	NOMURA	4/15/14	25,000.00	92.000		23,000.00	778.75
SALE	1/09/09	126304AW	CSC HOLDINGS INC	8.5000		10.664			
44347	1/14/09	286902	NOMURA	4/15/14	25,000.00	92.875		23,218.75	359.38
SALE	1/08/09	161175AG	CHARTER COMM	10.8750		18.388			
44162	1/13/09	286902	NOMURA	9/15/14	25,000.00	82.500		20,625.00	2,087.09
SALE	1/15/09	161175AG	CHARTER COMM	10.8750		18.388			
44162	1/21/09	286902	NOMURA	9/15/14	25,000.00	81.000		20,250.00	1,696.41

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE	1/14/09	165167BC	CHESAPEAKE ENERGY	7.5000		7.734			
42003	1/20/09	286902	NOMURA	9/15/13	25,000.00	93.000		23,250.00	-1,521.52
SALE	1/07/09	165167CC	CHESAPEAKE ENERGY	7.2500		8.715			
42740	1/12/09	286902	NOMURA	12/15/18	350,000.00	86.750		303,625.00	-12,735.11
SALE	1/27/09	179584AJ	CLAIRES STORES INC	10.5000		31.358			
42367	1/30/09	286902	NOMURA	6/01/17	25,000.00	18.500		4,625.00	-5,191.75
SALE	1/06/09	25459HAG	DIRECTTV HOLDINGS	7.6250		8.167			
43758	1/08/09	286902	NOMURA	5/15/16	50,000.00	99.000		49,500.00	984.43
SALE	1/23/09	26816LAT	DYNEGY HOLDINGS INCORPORATE	8.3750		9.009			
42297	1/28/09	286902	NOMURA	5/01/16	100,000.00	81.000		81,000.00	-15,652.87
SALE	1/09/09	27876GBH	ECHOSTAR DBS	7.7500		12.835			

44154	1/14/09	286902	NOMURA		5/31/15	25,000.00	90.000		22,500.00	2,937.18
SALE	1/21/09	27876GBH	ECHOSTAR DBS		7.7500		12.835			
44154	1/26/09	286902	NOMURA		5/31/15	25,000.00	90.000		22,500.00	2,919.49
SALE	1/09/09	281023AU	EDISON MISSION		7.0000		7.858			
42218	1/14/09	286902	NOMURA		5/15/17	382,000.00	93.000		355,260.00	-6,909.88
SALE	1/13/09	28336LBQ	EL PASO CORP		7.0000		11.285			
44184	1/16/09	286902	NOMURA		6/15/17	25,000.00	89.500		22,375.00	3,102.07
SALE	1/07/09	28336LBS	EL PASO CORP		12.0000		13.818			
44049	1/12/09	286902	NOMURA		12/12/13	25,000.00	105.00		26,250.00	2,840.62
SALE	1/06/09	292680AA	ENERGY FUTURE HOLDINGS		10.8750		12.488			
42004	1/09/09	286902	NOMURA		11/01/17	50,000.00	82.375		41,187.50	-4,557.39
SALE	1/23/09	319963AP	FIRST DATA CORP		9.8750		19.498			
44286	1/28/09	286902	NOMURA		9/24/15	25,000.00	52.750		13,187.50	-3,038.52
SALE	1/23/09	319963AP	FIRST DATA CORP		9.8750		19.498			
44286	1/28/09	286902	NOMURA		9/24/15	25,000.00	52.500		13,125.00	-3,101.02

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SALE	1/27/09	34460XAA	FONTAINEBLEAU LAS	10.2500		73.843			
43299	1/30/09	286902	NOMURA	6/15/15	25,000.00	9.000		2,250.00	-
1,575.26									
SALE	1/23/09	345397VA	FORD MOTOR CREDIT CO LLC	9.8750		46.737			
43937	1/28/09	286902	NOMURA	8/10/11	25,000.00	75.250		18,812.50	6,734.78
SALE	1/20/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		13.142			
42199	1/23/09	286902	NOMURA	12/15/14	25,000.00	35.000		8,750.00	-11,959.91
SALE	1/22/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		13.142			
42199	1/27/09	286902	NOMURA	12/15/14	25,000.00	21.750		5,437.50	-15,277.40
SALE	1/22/09	35687MAM	FREESCALE SEMICONDUCTOR	8.8750		13.142			
42199	1/27/09	286902	NOMURA	12/15/14	25,000.00	24.500		6,125.00	-14,589.90
SALE	1/21/09	36186CAQ	GENERAL MOTORS ACCEPTANCE C	8.0000		8.190			
44242	1/26/09	286902	NOMURA	11/01/31	50,000.00	58.250		29,125.00	-19,889.93
SALE	1/22/09	36186CAW	GENERAL MOTORS ACCEPTANCE C	6.7500		11.361			
44241	1/27/09	286902	NOMURA	12/01/14	25,000.00	63.000		15,750.00	-4,417.34
SALE	1/08/09	373298CG	GEORGIA PACIFIC CORP	7.0000		9.903			
43175	1/13/09	286902	NOMURA	1/15/15	25,000.00	89.500		22,375.00	602.64
SALE	1/08/09	373298CH	GEORGIA-PACIFIC LLC	7.1250		13.603			
43607	1/13/09	286902	NOMURA	1/15/17	25,000.00	89.000		22,250.00	5,003.93
SALE	1/06/09	404119AX	HCA INC	9.2500		9.469			
42006	1/09/09	286902	NOMURA	11/15/16	50,000.00	97.000		48,500.00	-890.90
SALE	1/06/09	404119AX	HCA INC	9.2500		9.469			
42006	1/09/09	286902	NOMURA	11/15/16	25,000.00	97.250		24,312.50	-382.95
SALE	1/06/09	404119AX	HCA INC	9.2500		9.469			
42006	1/09/09	286902	NOMURA	11/15/16	25,000.00	97.500		24,375.00	-320.45
SALE	1/05/09	404119BA	HCA INC	9.6250		10.626			
43021	1/08/09	286902	NOMURA	11/15/16	25,000.00	86.750		21,687.50	-1,996.08

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SALE	1/16/09	413627AQ	HARRAHS OPERATING COMPANY I	5.5000		17.373			
43020	1/22/09	286902	NOMURA	7/01/10	25,000.00	63.000		15,750.00	-5,599.16
SALE	1/14/09	428040CA	HERTZ CORPORATION	10.5000		13.823			
42501	1/20/09	286902	NOMURA	1/01/16	25,000.00	54.000		13,500.00	-7,860.98
SALE	1/14/09	44108EBA	HOST MARRIOTT LP	6.7500		14.581			
44158	1/20/09	286902	NOMURA	6/01/16	25,000.00	79.500		19,875.00	3,544.72

SALE 43760	1/20/09 1/23/09	442488BC 286902	K HOVNANIAN ENTERPRISES NOMURA	11.5000 5/01/13	25,000.00	10.799 82.500		20,625.00	-4,952.66
SALE 43045	1/06/09 1/08/09	45820EAX 286902	INTELSAT SUBSIDIARY HOLDINGS NOMURA	11.2500 6/15/16	25,000.00	12.817 96.250		24,062.50	910.69
SALE 44112	1/09/09 1/14/09	485188AG 286902	KANSAS CITY SOUT NOMURA	8.0000 6/01/15	25,000.00	15.364 88.500		22,125.00	4,454.00
SALE 44113	1/08/09 1/13/09	485188AH 286902	KANSAS CITY SOUTH NOMURA	13.0000 12/15/13	25,000.00	16.497 104.00		26,000.00	3,879.50
SALE 43609	1/08/09 1/13/09	552953AF 286902	MGM MIRAGE INC NOMURA	6.0000 10/01/09	50,000.00	33.530 95.875		47,937.50	6,144.15
SALE 44413	1/15/09 1/21/09	591709AG 286902	METROPCS WIRELESS INC NOMURA	9.2500 11/01/14	25,000.00	11.799 90.875		22,718.75	342.89
SALE 42350	1/14/09 1/20/09	60467PAQ 286902	MIRANT AMERICAS GENR NOMURA	8.5000 10/01/21	100,000.00	10.250 83.250		83,250.00	-4,448.59
SALE 42207	1/12/09 1/15/09	60877UAC 286902	MOMENTIVE PERFORMANCE NOMURA	9.7500 12/01/14	75,000.00	14.598 51.000		38,250.00	-22,699.66
SALE 42325	1/08/09 1/13/09	62947QAF 286902	NXP BV/NXP FUNDING NOMURA	7.8750 10/15/14	75,000.00	14.031 42.000		31,500.00	-25,646.38
SALE 43083	1/14/09 1/20/09	629855AE 286902	NALCO COMPANY NOMURA	7.7500 11/15/11	25,000.00	7.745 95.000		23,750.00	-1,250.00

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SALE 42209	1/14/09 1/20/09	629855AH 286902	NALCO COMPANY NOMURA	8.8750 11/15/13	15,000.00	8.416 90.500		13,575.00	-1,690.29
SALE 42281 101,353.21	1/08/09 1/13/09	64016AAA 286902	NEIL AF SARL NOMURA	8.3750 8/15/15	175,000.00	17.650 6.750		11,812.50	-
SALE 42281 102,665.71	1/08/09 1/13/09	64016AAA 286902	NEIL AF SARL NOMURA	8.3750 8/15/15	175,000.00	17.650 6.000		10,500.00	-
SALE 42210	1/08/09 1/13/09	640204AG 286902	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	25,000.00	12.510 46.000		11,500.00	-9,431.51
SALE 42210	1/14/09 1/20/09	640204AG 286902	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	50,000.00	12.510 48.000		24,000.00	-18,088.07
SALE 42210	1/14/09 1/20/09	640204AG 286902	NEIMAN MARCUS GROUP NOMURA	9.0000 10/15/15	375,000.00	12.510 48.500		181,875.00	-133,785.52
SALE 42303	1/08/09 1/13/09	65409QAC 286902	NIELSEN FINANCE NOMURA	10.0000 8/01/14	25,000.00	11.589 87.250		21,812.50	-1,591.03
SALE 42303	1/12/09 1/15/09	65409QAC 286902	NIELSEN FINANCE NOMURA	10.0000 8/01/14	50,000.00	11.685 88.750		44,375.00	-2,247.67
SALE 42282	1/14/09 1/20/09	656569AD 283902	NORTEL NETWORKS NOMURA	10.7500 7/15/16	200,000.00	13.980 19.000		38,000.00	-132,584.87
SALE 42282	1/14/09 1/20/09	656569AD 286902	NORTEL NETWORKS NOMURA	10.7500 7/15/16	125,000.00	13.980 19.500		24,375.00	-82,240.55
SALE 44167 53.14	1/14/09 1/20/09	656569AG 286902	NORTEL NETWORKS NOMURA	19.0000 7/15/13	25,000.00	107.83 19.500		4,875.00	
SALE 43247	1/14/09 1/20/09	656569AK 286902	NORTEL NETWORKS NOMURA	7.0400 7/15/11	75,000.00	35.277 19.500		14,625.00	-28,614.88
SALE 43023	1/14/09 1/20/09	656569AL 286902	NORTEL NETWORKS NOMURA	10.7500 7/15/16	25,000.00	16.000 19.000		4,750.00	-14,637.18

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TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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SALE 43831 7.17	1/21/09 1/26/09	700690AQ 286902	CAESARS ENTERTAINMEN NOMURA	7.8800 3/15/10	25,000.00	57.464 62.250		15,562.50	
SALE 44189	1/06/09 1/09/09	704549AE 286902	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	75,000.00	9.187 98.750		74,062.50	6,536.81
SALE 44189	1/06/09 1/08/09	704549AE 286902	PEABODY ENERGY CORP NOMURA	7.3750 11/01/16	75,000.00	9.187 98.375		73,781.25	6,257.30
SALE 44504	1/22/09 1/27/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.750 93.000		23,250.00	430.25
SALE 44504	1/22/09 1/27/09	716495AE 286902	PETROHAWK ENERGY NOMURA	10.5000 8/01/14	25,000.00	12.750 92.250		23,062.50	242.75
SALE 42290	1/16/09 1/22/09	74837RAE 286902	QUICKSILVER RESOURCES NOMURA	8.2500 8/01/15	25,000.00	8.785 76.000		19,000.00	-5,345.36
SALE 43759	1/08/09 1/13/09	74913EAE 286902	QWEST CAP FDG INC NOMURA	7.9000 8/15/10	50,000.00	19.173 94.250		47,125.00	4,558.61
SALE 43938	1/09/09 1/14/09	74913GAC 286902	QWEST CORP NOMURA	8.8750 3/15/12	50,000.00	13.727 96.000		48,000.00	4,087.16
SALE 42213	1/08/09 1/13/09	74955WAH 286902	RH DONNELLEY CORPORATION NOMURA	8.8750 10/15/17	25,000.00	23.222 20.500		5,125.00	-6,670.56
SALE 42213	1/08/09 1/13/09	74955WAH 286902	RH DONNELLEY CORPORATION NOMURA	8.8750 10/15/17	25,000.00	23.222 20.750		5,187.50	-6,608.06
SALE 42213	1/08/09 1/13/09	74955WAH 286902	RH DONNELLEY CORPORATION NOMURA	8.8750 10/15/17	25,000.00	23.222 21.250		5,312.50	-6,483.06
SALE 42213	1/09/09 1/14/09	74955WAH 286902	RH DONNELLEY CORPORATION NOMURA	8.8750 10/15/17	25,000.00	23.222 20.250		5,062.50	-6,734.43
SALE 43874	1/06/09 1/08/09	767754BT 286902	RITE AID CORP NOMURA	9.5000 6/15/17	50,000.00	34.662 36.750		18,375.00	2,259.91

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SALE 43874	1/12/09 1/15/09	767754BT 286902	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	34.662 41.750		10,437.50	2,367.23
SALE 43874	1/13/09 1/16/09	767754BT 286902	RITE AID CORP NOMURA	9.5000 6/15/17	25,000.00	34.662 41.000		10,250.00	2,178.98
SALE 42016	1/15/09 1/21/09	80007PAC 286902	SANDRIDGE ENERGY INC. NOMURA	8.0000 6/01/18	25,000.00	8.072 74.375		18,593.75	-6,285.63
SALE 42017	1/14/09 1/20/09	83272AAC 286902	STONE CONTAINER NOMURA	8.0000 3/15/17	25,000.00	11.324 15.500		3,875.00	-16,770.14
SALE 42017	1/14/09 1/20/09	83272AAC 286902	STONE CONTAINER NOMURA	8.0000 3/15/17	25,000.00	11.324 15.000		3,750.00	-16,895.14
SALE 42017	1/15/09 1/21/09	83272AAC 286902	STONE CONTAINER NOMURA	8.0000 3/15/17	25,000.00	11.324 10.000		2,500.00	-18,146.12
SALE 42017	1/15/09 1/21/09	83272AAC 286902	STONE CONTAINER NOMURA	8.0000 3/15/17	25,000.00	11.324 10.500		2,625.00	-18,021.12
SALE 42017	1/26/09 1/29/09	83272AAC 286902	STONE CONTAINER NOMURA	8.0000 3/15/17	50,000.00	11.324 13.250		6,625.00	-34,682.98
SALE 42017	1/26/09 1/29/09	83272AAC 286902	STONE CONTAINER NOMURA	8.0000 3/15/17	350,000.00	11.324 14.250		49,875.00	-239,280.84
SALE 42215	1/06/09 1/08/09	852060AT 286902	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	25,000.00	10.116 77.000		19,250.00	-2,697.93
SALE 42215	1/27/09 1/30/09	852060AT 286902	SPRINT CAPITAL CORP NOMURA	8.7500 3/15/32	25,000.00	10.158 61.500		15,375.00	-6,505.39
SALE 44050	1/09/09 1/14/09	858119AJ 286902	STEEL DYNAMICS NOMURA	7.3750 11/01/12	50,000.00	18.533 87.875		43,937.50	8,702.83
SALE 43025	1/06/09 1/09/09	867363AL 286902	SUNGARD DATA SYS INC NOMURA	10.2500 8/15/15	50,000.00	15.001 79.000		39,500.00	-741.71

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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 43656	1/06/09 1/09/09	88033GBA 286902	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	16.318 89.000		22,250.00	2,943.22
SALE 43656	1/09/09 1/14/09	88033GBA 286902	TENET HEALTHCARE CORP NOMURA	9.8750 7/01/14	25,000.00	16.318 86.250		21,562.50	2,247.78
SALE 42020	1/22/09 1/27/09	904201AA 286902	UNIVISION COMM NOMURA	9.7500 3/15/15	100,000.00	16.850 22.250		22,250.00	-51,197.39
SALE 42020	1/22/09 1/27/09	904201AA 286902	UNIVISION COMM NOMURA	9.7500 3/15/15	50,000.00	16.850 20.000		10,000.00	-26,723.70
SALE 42020	1/22/09 1/27/09	904201AA 286902	UNIVISION COMM NOMURA	9.7500 3/15/15	50,000.00	16.850 21.000		10,500.00	-26,223.70
SALE 42307	1/08/09 1/13/09	97381WAD 286902	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.482 92.500		23,125.00	-735.55
SALE 42307	1/08/09 1/13/09	97381WAD 286902	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.482 94.000		23,500.00	-360.55
SALE 42307	1/08/09 1/13/09	97381WAD 286902	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.482 94.250		23,562.50	-298.05
SALE 42307	1/08/09 1/13/09	97381WAD 286902	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.482 95.000		23,750.00	-110.55
SALE 42307	1/08/09 1/13/09	97381WAD 286902	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.482 95.000		23,750.00	-110.55
SALE 42307	1/13/09 1/16/09	97381WAD 286902	WINDSTREAM CORP NOMURA	8.6250 8/01/16	25,000.00	9.482 96.125		24,031.25	169.49
SALE 43505	1/13/09 1/16/09	97381WAF 286902	WINDSTREAM CORP NOMURA	7.0000 3/15/19	25,000.00	13.033 85.500		21,375.00	4,746.81
SALE 43505	1/20/09 1/23/09	97381WAF 286902	WINDSTREAM CORP NOMURA	7.0000 3/15/19	25,000.00	13.033 84.500		21,125.00	4,488.52
SUBTOTAL FIXED SALES:					6,597,000.00			4,238,616.25	-1,330,754.92
TOTAL FUND SALES:					6,597,000.00			4,238,616.25	-

1,330,754.92

STATE OF NEW JERSEY
DIVISION OF INVESTMENT
DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 1/01/09 THROUGH 1/31/09

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TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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END OF REPORT FOR: NOMURA